



See a Social Security Number? Say Something!
Report Privacy Problems to <https://public.resource.org/privacy>
Or call the IRS Identity Theft Hotline at 1-800-908-4490



Form **990-PF**Department of the Treasury
Internal Revenue Service**Return of Private Foundation**
or Section 4947(a)(1) Nonexempt Charitable Trust
Treated as a Private Foundation

Note. The foundation may be able to use a copy of this return to satisfy state reporting requirements

OMB No 1545-0052

2010For calendar year **2010**, or tax year beginning **10/1/2010**, and ending **9/30/2011**G Check all that apply ☐ Initial return ☐ Initial return of a former public charity ☐ Final return
☒ Amended return ☐ Address change ☐ Name change

Name of foundation FRICK H C FOR CITY OF PGH		A Employer identification number 25-6018759
Number and street (or P O box number if mail is not delivered to street address) BNY Mellon, N A - P O Box 185	Room/suite	B Telephone number (see page 10 of the instructions) (412) 234-5784
City or town, state, and ZIP code Pittsburgh PA 15230-0185		C If exemption application is pending, check here ☐
H Check type of organization ☒ Section 501(c)(3) exempt private foundation ☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation		D 1 Foreign organizations check here ☐ 2 Foreign organizations meeting the 85% test, check here and attach computation ☐
I Fair market value of all assets at end of year (from Part II, col (c), line 16) \$ 14,521,647	J Accounting method ☒ Cash ☐ Accrual ☐ Other (specify) _____ (Part I, column (d) must be on cash basis)	E If private foundation status was terminated under section 507(b)(1)(A), check here ☐ F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ☐

Part I Analysis of Revenue and Expenses (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see page 11 of the instructions))		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue	1 Contributions, gifts, grants, etc., received (attach schedule)				
	2 Check ☒ if the foundation is not required to attach Sch B				
	3 Interest on savings and temporary cash investments	0	0		
	4 Dividends and interest from securities	423,285	419,724		
	5 a Gross rents				
	b Net rental income or (loss)	0			
	6 a Net gain or (loss) from sale of assets not on line 10	-927,270			
	b Gross sales price for all assets on line 6a	8,137,937			
	7 Capital gain net income (from Part IV, line 2)		0		
	8 Net short-term capital gain			0	
	9 Income modifications				
	10 a Gross sales less returns and allowances	0			
b Less Cost of goods sold	0				
c Gross profit or (loss) (attach schedule)	0				
11 Other income (attach schedule)	-8,044	-7,912	0		
12 Total. Add lines 1 through 11	-512,029	411,812	0		
Operating and Administrative Expenses	13 Compensation of officers, directors, trustees, etc	47,533	28,520		19,013
	14 Other employee salaries and wages				
	15 Pension plans, employee benefits				
	16 a Legal fees (attach schedule)	800	800	0	0
	b Accounting fees (attach schedule)	0	0	0	0
	c Other professional fees (attach schedule)	0	0	0	0
	17 Interest	8,125	8,125		
	18 Taxes (attach schedule) (see page 14 of the instructions)	12,237	11,357	0	0
	19 Depreciation (attach schedule) and depletion	0	0	0	
	20 Occupancy				
	21 Travel, conferences, and meetings				
	22 Printing and publications				
	23 Other expenses (attach schedule)	16,640	16,640	0	0
	24 Total operating and administrative expenses. Add lines 13 through 23	85,335	65,442	0	19,013
	25 Contributions, gifts, grants paid	4,547,512			4,547,512
26 Total expenses and disbursements Add lines 24 and 25	4,632,847	65,442	0	4,566,525	
27 Subtract line 26 from line 12					
a Excess of revenue over expenses and disbursements	-5,144,876				
b Net investment income (if negative, enter -0-)		346,370			
c Adjusted net income (if negative, enter -0-)			0		

For Paperwork Reduction Act Notice, see page 30 of the instructions.

(HTA)

Form **990-PF** (2010)

SCANNED NOV 21 2012

12
5

Form 990-PF (2010) FRICK H C FOR CITY OF PGH

25-6018759 Page 2

Part II Balance Sheets		Beginning of year	End of year	
			(a) Book Value	(b) Book Value
Assets	1 Cash—non-interest-bearing		0	
	2 Savings and temporary cash investments	473,395	711,798	711,798
	3 Accounts receivable ▶	0		
	Less allowance for doubtful accounts ▶	0	0	0
	4 Pledges receivable ▶	0		
	Less allowance for doubtful accounts ▶	0	0	0
	5 Grants receivable			
	6 Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see page 15 of the instructions)	0	0	0
	7 Other notes and loans receivable (attach schedule) ▶	0		
	Less allowance for doubtful accounts ▶	0	0	0
	8 Inventories for sale or use		0	
	9 Prepaid expenses and deferred charges		0	
	10 a Investments—U S and state government obligations (attach schedule)	0	0	0
	b Investments—corporate stock (attach schedule)	0	0	0
	c Investments—corporate bonds (attach schedule)	0	0	0
Liabilities	11 Investments—land, buildings, and equipment basis ▶	0		
	Less accumulated depreciation (attach schedule) ▶	0	0	0
	12 Investments—mortgage loans			
	13 Investments—other (attach schedule)	21,980,157	16,599,022	13,809,849
	14 Land, buildings, and equipment basis ▶	0		
	Less accumulated depreciation (attach schedule) ▶	0	0	0
	15 Other assets (describe ▶)	0	0	0
	16 Total assets (to be completed by all filers—see the instructions Also, see page 1, item I)	22,453,552	17,310,820	14,521,647
	17 Accounts payable and accrued expenses		0	
	18 Grants payable			
Net Assets or Fund Balances	19 Deferred revenue		0	
	20 Loans from officers, directors, trustees, and other disqualified persons	0	0	
	21 Mortgages and other notes payable (attach schedule)	0	0	
	22 Other liabilities (describe ▶)	0	0	
	23 Total liabilities (add lines 17 through 22)	0	0	
	Foundations that follow SFAS 117, check here and complete lines 24 through 26 and lines 30 and 31. ▶ ☐			
Net Assets or Fund Balances	24 Unrestricted			
	25 Temporarily restricted			
	26 Permanently restricted			
	Foundations that do not follow SFAS 117, check here and complete lines 27 through 31. ▶ ☒			
	27 Capital stock, trust principal, or current funds	22,453,552	17,310,820	
	28 Paid-in or capital surplus, or land, bldg, and equipment fund			
Net Assets or Fund Balances	29 Retained earnings, accumulated income, endowment, or other funds			
	30 Total net assets or fund balances (see page 17 of the instructions)	22,453,552	17,310,820	
	31 Total liabilities and net assets/fund balances (see page 17 of the instructions)	22,453,552	17,310,820	

Part III Analysis of Changes in Net Assets or Fund Balances

1 Total net assets or fund balances at beginning of year—Part II, column (a), line 30 (must agree with end-of-year figure reported on prior year's return)	1	22,453,552
2 Enter amount from Part I, line 27a	2	-5,144,876
3 Other increases not included in line 2 (itemize) ▶ PARTNERSHIP ADJUSTMENT - MELLON OPTIMA L/	3	8,230
4 Add lines 1, 2, and 3	4	17,316,906
5 Decreases not included in line 2 (itemize) ▶ COST ADJUSTMENT	5	6,086
6 Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	17,310,820

Part IV Capital Gains and Losses for Tax on Investment Income

(a) List and describe the kind(s) of property sold (e.g., real estate, 2-story brick warehouse, or common stock, 200 shs MLC Co.)		(b) How acquired P—Purchase D—Donation	(c) Date acquired (mo., day, yr.)	(d) Date sold (mo., day, yr.)
1a See Attached Statement				
b				
c				
d				
e				
(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)	
a	0	0	0	
b	0	0	0	
c	0	0	0	
d	0	0	0	
e	0	0	0	
Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(i) Gains (Col. (h) gain minus col. (k) but not less than -0-) or Losses (from col. (h))	
(i) F M V as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any		
a	0	0	0	
b	0	0	0	
c	0	0	0	
d	0	0	0	
e	0	0	0	
2 Capital gain net income or (net capital loss) { If gain, also enter in Part I, line 7 If (loss), enter -0- in Part I, line 7 }			2	-927,270
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6) If gain, also enter in Part I, line 8, column (c) (see pages 13 and 17 of the instructions) If (loss), enter -0- in Part I, line 8 }			3	0

Part V Qualification Under Section 4940(e) for Reduced Tax on Net Investment Income

(For optional use by domestic private foundations subject to the section 4940(a) tax on net investment income.)

If section 4940(d)(2) applies, leave this part blank.

Was the foundation liable for the section 4942 tax on the distributable amount of any year in the base period? ☒ Yes ☐ No

If "Yes," the foundation does not qualify under section 4940(e). Do not complete this part.

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col. (b) divided by col. (c))
2009			0.000000
2008			0.000000
2007			0.000000
2006			0.000000
2005			0.000000
2 Total of line 1, column (d)			2 0.000000
3 Average distribution ratio for the 5-year base period—divide the total on line 2 by 5, or by the number of years the foundation has been in existence if less than 5 years			3 0.000000
4 Enter the net value of noncharitable-use assets for 2010 from Part X, line 5			4 0
5 Multiply line 4 by line 3			5 0
6 Enter 1% of net investment income (1% of Part I, line 27b)			6 0
7 Add lines 5 and 6			7 0
8 Enter qualifying distributions from Part XII, line 4 If line 8 is equal to or greater than line 7, check the box in Part VI, line 1b, and complete that part using a 1% tax rate. See the Part VI instructions on page 18.			8 0

Part VI Excise Tax Based on Investment Income (Section 4940(a), 4940(b), 4940(e), or 4948—see page 18 of the instructions)

1 a Exempt operating foundations described in section 4940(d)(2), check here ☐ and enter "N/A" on line 1			
Date of ruling or determination letter _____ (attach copy of letter if necessary—see instructions)			
b Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☐ and enter 1% of Part I, line 27b		1	6,927
c All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col (b)			
2 Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)		2	0
3 Add lines 1 and 2		3	6,927
4 Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)		4	
5 Tax based on investment income. Subtract line 4 from line 3. If zero or less, enter -0-		5	6,927
6 Credits/Payments			
a 2010 estimated tax payments and 2009 overpayment credited to 2010	6a	6,986	
b Exempt foreign organizations—tax withheld at source	6b		
c Tax paid with application for extension of time to file (Form 8868)	6c	0	
d Backup withholding erroneously withheld	6d		
7 Total credits and payments. Add lines 6a through 6d	7	6,986	
8 Enter any penalty for underpayment of estimated tax. Check here ☒ if Form 2220 is attached	8	0	
9 Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed	9	0	
10 Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10	59	
11 Enter the amount of line 10 to be Credited to 2011 estimated tax ☐ 59 Refunded ☐	11	0	

Part VII-A Statements Regarding Activities

	Yes	No
1 a During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?		X
b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see page 19 of the instructions for definition)? If the answer is "Yes" to 1a or 1b, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities		X
c Did the foundation file Form 1120-POL for this year?		X
d Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year: (1) On the foundation ☐ \$ _____ (2) On foundation managers ☐ \$ _____		
e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers ☐ \$ _____		
2 Has the foundation engaged in any activities that have not previously been reported to the IRS? If "Yes," attach a detailed description of the activities		X
3 Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? If "Yes," attach a conformed copy of the changes		X
4 a Did the foundation have unrelated business gross income of \$1,000 or more during the year?		X
b If "Yes," has it filed a tax return on Form 990-T for this year?	N/A	
5 Was there a liquidation, termination, dissolution, or substantial contraction during the year? If "Yes," attach the statement required by General Instruction T		X
6 Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either: • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	X	
7 Did the foundation have at least \$5,000 in assets at any time during the year? If "Yes," complete Part II, col (c), and Part XV	X	
8 a Enter the states to which the foundation reports or with which it is registered (see page 19 of the instructions) ☐ PA		
b If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by General Instruction G? If "No," attach explanation	X	
9 Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2010 or the taxable year beginning in 2010 (see instructions for Part XIV on page 27)? If "Yes," complete Part XIV		X
10 Did any persons become substantial contributors during the tax year? If "Yes," attach a schedule listing their names and addresses		X

Part VII-A Statements Regarding Activities (continued)

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see page 20 of the instructions)	11		X
12	Did the foundation acquire a direct or indirect interest in any applicable insurance contract before August 17, 2008?	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application?	13	X	
Website address ▶ N/A				
14	The books are in care of ▶ BNY MELLON, N A	Telephone no ▶ (412) 234-5784		
Located at ▶ P O BOX 185, PITTSBURGH, PA		ZIP+4 ▶ 15230-0185		
15	Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041—Check here and enter the amount of tax-exempt interest received or accrued during the year ▶ 15	0		
16	At any time during calendar year 2010, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country?	16	Yes	No
See page 20 of the instructions for exceptions and filing requirements for Form TD F 90-22.1 If "Yes," enter the name of the foreign country ▶				X

Part VII-B Statements Regarding Activities for Which Form 4720 May Be Required

File Form 4720 if any item is checked in the "Yes" column, unless an exception applies.

		Yes	No
1a	During the year did the foundation (either directly or indirectly)		
(1)	Engage in the sale or exchange, or leasing of property with a disqualified person? ☐ Yes ☒ No		
(2)	Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person? ☐ Yes ☒ No		
(3)	Furnish goods, services, or facilities to (or accept them from) a disqualified person? ☐ Yes ☒ No		
(4)	Pay compensation to, or pay or reimburse the expenses of, a disqualified person? ☒ Yes ☐ No		
(5)	Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)? ☐ Yes ☒ No		
(6)	Agree to pay money or property to a government official? (Exception. Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days) ☐ Yes ☒ No		
b	If any answer is "Yes" to 1a(1)–(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see page 22 of the instructions)? Organizations relying on a current notice regarding disaster assistance check here ▶ ☐	1b	X
c	Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2010?	1c	X
2	Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5))		
a	At the end of tax year 2010, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2010? ☐ Yes ☒ No If "Yes," list the years ▶ 20____, 20____, 20____, 20____		
b	Are there any years listed in 2a for which the foundation is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement—see page 22 of the instructions)	2b	N/A
c	If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here ▶ 20____, 20____, 20____, 20____		
3a	Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year? ☐ Yes ☒ No		
b	If "Yes," did it have excess business holdings in 2010 as a result of (1) any purchase by the foundation or disqualified persons after May 26, 1969, (2) the lapse of the 5-year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest, or (3) the lapse of the 10-, 15-, or 20-year first phase holding period? (Use Schedule C, Form 4720, to determine if the foundation had excess business holdings in 2010)	3b	N/A
4a	Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?	4a	X
b	Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2010?	4b	X

Part VII-B Statements Regarding Activities for Which Form 4720 May Be Required (continued)

5a During the year did the foundation pay or incur any amount to

(1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))? ☐ Yes ☒ No

(2) Influence the outcome of any specific public election (see section 4955), or to carry on, directly or indirectly, any voter registration drive? ☐ Yes ☒ No

(3) Provide a grant to an individual for travel, study, or other similar purposes? ☐ Yes ☒ No

(4) Provide a grant to an organization other than a charitable, etc., organization described in section 509(a)(1), (2), or (3), or section 4940(d)(2)? (see page 22 of the instructions) ☐ Yes ☒ No

(5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals? ☐ Yes ☒ No

b If any answer is "Yes" to 5a(1)–(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance (see page 22 of the instructions)? Organizations relying on a current notice regarding disaster assistance check here ☐ **5b** N/A

c If the answer is "Yes" to question 5a(4), does the foundation claim exemption from the tax because it maintained expenditure responsibility for the grant? ☐ Yes ☐ No **N/A**
If "Yes," attach the statement required by Regulations section 53.4945–5(d)

6a Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract? ☐ Yes ☒ No

b Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract? ☐ Yes ☒ No **6b** X
If "Yes" to 6b, file Form 8870

7a At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction? ☐ Yes ☒ No

b If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction? ☐ Yes ☒ No **7b** N/A

Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors**1 List all officers, directors, trustees, foundation managers and their compensation (see page 22 of the instructions).**

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
BNY MELLON, N A P O BOX 185 PITTSBURGH PA 15230-0185	TRUSTEE SEE ATTACHED	117,985	NONE	NONE
BNY MELLON, N A P O BOX 185 PITTSBURGH PA 15230-0185	FEE REIMBURSEMENT	-70,452	N/A	N/A
	00	0	0	0
	00	0	0	0

2 Compensation of five highest-paid employees (other than those included on line 1—see page 23 of the instructions). If none, enter "NONE."

(a) Name and address of each employee paid more than \$50,000	(b) Title, and average hours per week devoted to position	(c) Compensation	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account other allowances
NONE				
Total number of other employees paid over \$50,000				NONE

Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors (continued)**3 Five highest-paid independent contractors for professional services (see page 23 of the instructions). If none, enter "NONE."**

(a) Name and address of each person paid more than \$50,000	(b) Type of service	(c) Compensation
NONE		0
.....		0
.....		0
.....		0
.....		0
.....		0
Total number of others receiving over \$50,000 for professional services		▶ NONE

Part IX-A Summary of Direct Charitable Activities

List the foundation's four largest direct charitable activities during the tax year. Include relevant statistical information such as the number of organizations and other beneficiaries served, conferences convened, research papers produced, etc.

	Expenses
1 NONE	
2	
3	
4	

Part IX-B Summary of Program-Related Investments (see page 24 of the instructions)

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2		Amount
1	NONE ----- ----- -----	
2	----- ----- -----	
All other program-related investments See page 24 of the instructions		
3	NONE ----- ----- -----	0
Total. Add lines 1 through 3		▶ NONE

Part X Minimum Investment Return (All domestic foundations must complete this part. Foreign foundations, see page 24 of the instructions.)

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes		
a	Average monthly fair market value of securities	1a	15,839,113
b	Average of monthly cash balances	1b	528,161
c	Fair market value of all other assets (see page 25 of the instructions)	1c	
d	Total (add lines 1a, b, and c)	1d	16,367,274
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	
2	Acquisition indebtedness applicable to line 1 assets	2	
3	Subtract line 2 from line 1d	3	16,367,274
4	Cash deemed held for charitable activities. Enter 1½ % of line 3 (for greater amount, see page 25 of the instructions)	4	245,509
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	16,121,765
6	Minimum investment return. Enter 5% of line 5	6	806,088

Part XI Distributable Amount (see page 25 of the instructions) (Section 4942(j)(3) and (j)(5) private operating foundations and certain foreign organizations check here ☐ and do not complete this part.)

1	Minimum investment return from Part X, line 6	1	806,088
2a	Tax on investment income for 2010 from Part VI, line 5	2a	6,927
b	Income tax for 2010 (This does not include the tax from Part VI.)	2b	0
c	Add lines 2a and 2b	2c	6,927
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	799,161
4	Recoveries of amounts treated as qualifying distributions	4	
5	Add lines 3 and 4	5	799,161
6	Deduction from distributable amount (see page 25 of the instructions)	6	
7	Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1	7	799,161

Part XII Qualifying Distributions (see page 25 of the instructions)

1	Amounts paid (including administrative expenses) to accomplish charitable, etc., purposes	1a	4,566,525
a	Expenses, contributions, gifts, etc.—total from Part I, column (d), line 26	1b	NONE
b	Program-related investments—total from Part IX-B		
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	
3	Amounts set aside for specific charitable projects that satisfy the		
a	Suitability test (prior IRS approval required)	3a	
b	Cash distribution test (attach the required schedule)	3b	0
4	Qualifying distributions. Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4	4	4,566,525
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b (see page 26 of the instructions)	5	0
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	4,566,525

Note. The amount on line 6 will be used in Part V, column (b), in subsequent years when calculating whether the foundation qualifies for the section 4940(e) reduction of tax in those years.

Part XIII Undistributed Income (see page 26 of the instructions)

	(a) Corpus	(b) Years prior to 2009	(c) 2009	(d) 2010
1 Distributable amount for 2010 from Part XI, line 7				799,161
2 Undistributed income, if any, as of the end of 2010				
a Enter amount for 2009 only			937,809	
b Total for prior years 20 06 , 20 07 , 20 08		725,299		
3 Excess distributions carryover, if any, to 2010				
a From 2005	NONE			
b From 2006	NONE			
c From 2007	NONE			
d From 2008	NONE			
e From 2009	NONE			
f Total of lines 3a through e	0			
4 Qualifying distributions for 2010 from Part XII, line 4 ▶ \$ 4,566,525				
a Applied to 2009, but not more than line 2a			937,809	
b Applied to undistributed income of prior years (Election required—see page 26 of the instructions)		725,299		
c Treated as distributions out of corpus (Election required—see page 26 of the instructions)	0			
d Applied to 2010 distributable amount				799,161
e Remaining amount distributed out of corpus	2,104,256			
5 Excess distributions carryover applied to 2010 (If an amount appears in column (d), the same amount must be shown in column (a))	0			0
6 Enter the net total of each column as indicated below:				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5	2,104,256			
b Prior years' undistributed income Subtract line 4b from line 2b		0		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed				
d Subtract line 6c from line 6b Taxable amount—see page 27 of the instructions		0		
e Undistributed income for 2009 Subtract line 4a from line 2a Taxable amount—see page 27 of the instructions			0	
f Undistributed income for 2010 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2011				0
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (see page 27 of the instructions)				
8 Excess distributions carryover from 2005 not applied on line 5 or line 7 (see page 27 of the instructions)	0			
9 Excess distributions carryover to 2011. Subtract lines 7 and 8 from line 6a	2,104,256			
10 Analysis of line 9				
a Excess from 2006	0			
b Excess from 2007	0			
c Excess from 2008	0			
d Excess from 2009	0			
e Excess from 2010	2,104,256			

Part XIV Private Operating Foundations (see page 27 of the instructions and Part VII-A, question 9) **N/A**

1 a If the foundation has received a ruling or determination letter that it is a private operating foundation, and the ruling is effective for 2010, enter the date of the ruling ▶

b Check box to indicate whether the foundation is a private operating foundation described in section ☐ 4942(j)(3) or ☐ 4942(j)(5)

2 a Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed

Tax year	Prior 3 years			(e) Total
(a) 2010	(b) 2009	(c) 2008	(d) 2007	
0				0
0	0	0	0	0
0				0
				0
0				0
0	0	0	0	0

3 Complete 3a, b, or c for the alternative test relied upon

a "Assets" alternative test—enter

(1) Value of all assets 0

(2) Value of assets qualifying under section 4942(j)(3)(B)(i) 0

b "Endowment" alternative test—enter 2/3 of minimum investment return shown in Part X, line 6 for each year listed 0

c "Support" alternative test—enter

(1) Total support other than gross investment income (interest, dividends, rents, payments on securities loans (section 512(a)(5)), or royalties) 0

(2) Support from general public and 5 or more exempt organizations as provided in section 4942(j)(3)(B)(iii) 0

(3) Largest amount of support from an exempt organization 0

(4) Gross investment income 0

Part XV Supplementary Information (Complete this part only if the foundation had \$5,000 or more in assets at any time during the year—see page 28 of the instructions.)

1 Information Regarding Foundation Managers:

a List any managers of the foundation who have contributed more than 2% of the total contributions received by the foundation before the close of any tax year (but only if they have contributed more than \$5,000) (See section 507(d)(2))

NONE

b List any managers of the foundation who own 10% or more of the stock of a corporation (or an equally large portion of the ownership of a partnership or other entity) of which the foundation has a 10% or greater interest

NONE

2 Information Regarding Contribution, Grant, Gift, Loan, Scholarship, etc., Programs:

Check here ☒ if the foundation only makes contributions to preselected charitable organizations and does not accept unsolicited requests for funds. If the foundation makes gifts, grants, etc. (see page 28 of the instructions) to individuals or organizations under other conditions, complete items 2a, b, c, and d

a The name, address, and telephone number of the person to whom applications should be addressed

NOT APPLICABLE

b The form in which applications should be submitted and information and materials they should include

NOT APPLICABLE

c Any submission deadlines

NOT APPLICABLE

d Any restrictions or limitations on awards, such as by geographical areas, charitable fields, kinds of institutions, or other factors

NOT APPLICABLE

Part XV Supplementary Information (continued)**3 Grants and Contributions Paid During the Year or Approved for Future Payment**

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a Paid during the year See Attached Statement				
Total			▶ 3a	4,547,512
b Approved for future payment NONE				
Total			▶ 3b	NONE

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated

Enter gross amounts unless otherwise indicated		Unrelated business income		Excluded by section 512, 513, or 514		(e) Related or exempt function income (See page 28 of the instructions)
		(a) Business code	(b) Amount	(c) Exclusion code	(d) Amount	
1	Program service revenue					
a			0		0	0
b			0		0	0
c			0		0	0
d			0		0	0
e			0		0	0
f			0		0	0
g	Fees and contracts from government agencies					
2	Membership dues and assessments					
3	Interest on savings and temporary cash investments					
4	Dividends and interest from securities			14	423,285	
5	Net rental income or (loss) from real estate					
a	Debt-financed property					
b	Not debt-financed property					
6	Net rental income or (loss) from personal property					
7	Other investment income					
8	Gain or (loss) from sales of assets other than inventory	525990	-1,028	18	-926,242	
9	Net income or (loss) from special events					
10	Gross profit or (loss) from sales of inventory					
11	Other revenue a <u>MELLON OPTIMA L/S</u>	525990	-132		-7,912	0
b			0		0	0
c			0		0	0
d			0		0	0
e			0		0	0
12	Subtotal. Add columns (b), (d), and (e)		-1,160		-510,869	0
13	Total. Add line 12, columns (b), (d), and (e)				13	-512,029

(See worksheet in line 13 instructions on page 29 to verify calculations)

Part XVI-B Relationship of Activities to the Accomplishment of Exempt Purposes

[illegible]

		Yes	No
1	Did the organization directly or indirectly engage in any of the following with any other organization described in section 501(c) of the Code (other than section 501(c)(3) organizations) or in section 527, relating to political organizations?		
a	Transfers from the reporting foundation to a noncharitable exempt organization of		
	(1) Cash	1a(1)	X
	(2) Other assets	1a(2)	X
b	Other transactions		
	(1) Sales of assets to a noncharitable exempt organization	1b(1)	X
	(2) Purchases of assets from a noncharitable exempt organization	1b(2)	X
	(3) Rental of facilities, equipment, or other assets	1b(3)	X
	(4) Reimbursement arrangements	1b(4)	X
	(5) Loans or loan guarantees	1b(5)	X
	(6) Performance of services or membership or fundraising solicitations	1b(6)	X
c	Sharing of facilities, equipment, mailing lists, other assets, or paid employees	1c	X
d	If the answer to any of the above is "Yes," complete the following schedule. Column (b) should always show the fair market value of the goods, other assets, or services given by the reporting foundation. If the foundation received less than fair market value in any transaction or sharing arrangement, show in column (d) the value of the goods, other assets, or services received		

[illegible]

2a Is the foundation directly or indirectly affiliated with, or related to, one or more tax-exempt organizations described in section 501(c) of the Code (other than section 501(c)(3)) or in section 527? ☐ Yes ☒ No

b If "Yes," complete the following schedule

(a) Name of organization	(b) Type of organization	(c) Description of relationship

**Sign
Here**

Under penalties of perjury, I declare that I have examined this return, including accompanying schedules and statements, and to the best of my knowledge and belief, it is true, correct, and complete. Declaration of preparer (other than taxpayer or fiduciary) is based on all information of which preparer has any knowledge.

Signature of officer or trustee

9/19/2012

VICE PRESIDENT

**Paid
Preparer
Use Only**

Print/Type preparer's name

Preparer's signature

Date

Check ☒ if
self-employed

PTIN

Shawn P Hanlon

Firm's name ► PRICEWATERHOUSECOOPERS LLP

9/19/2012

Firm's EIN ▶ 13-4008324

Firm's address ► 600 GRANT STREET, PITTSBURGH, PA 15219

Phone no	(412) 355-6000
----------	----------------

FRICK H C FOR CITY OF PGH

ACCOUNT: 10265050120

EIN. 25-6018759

THE FORM 990PF FOR THE REFERENCED ACCOUNT'S SEPTEMBER 30, 2011 TAX PERIOD IS BEING AMENDED DUE TO AN ERROR IN THE CALCULATION OF CONTRIBUTIONS, GIFTS AND GRANTS PAID ON PART XV, LINE 3A.

ORIGINALLY REPORTED	\$ 4,609,305
REDUCTION IN GRANTS AND CONTRIBUTIONS	<u>\$ (61,793)</u>
ADJUSTED GRANTS AND CONTRIBUTIONS	<u><u>\$ 4,547,512</u></u>

TAX MARKET VALUE DETAIL REPORT FOR PFSO TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
10260218060	FRICK FBO CTY P 00206RAX0		AT&T INC	5,000.00	5,364.35	4,996.25
10260218060	FRICK FBO CTY P 02005MAE2		ALLYA 2010-3 A4	10,000.00	10,158.40	9,996.43
10260218060	FRICK FBO CTY P 026874CA3		AMERICAN INTL GROUP	10,000.00	9,725.30	9,944.80
10260218060	FRICK FBO CTY P 03063PAC6		AMCAR 2010-3 A3	25,000.00	25,067.75	24,996.21
10260218060	FRICK FBO CTY P 03064PAC5		AMCAR 2011-3 A3	40,000.00	40,039.20	39,994.84
10260218060	FRICK FBO CTY P 05565QBQ0		BP CAPITAL MARKETS PLC 3.2%	20,000.00	20,850.60	20,461.40
10260218060	FRICK FBO CTY P 05569M616		BNY MELLON MONEY MARKET FUND	28,272.51	28,272.51	28,272.51
10260218060	FRICK FBO CTY P 060505CL6		BANK OF AMERICA CORP	70,000.00	64,788.50	71,861.30
10260218060	FRICK FBO CTY P 06739FGF2		BARCLAYS BANK PLC	35,000.00	35,078.40	34,954.85
10260218060	FRICK FBO CTY P 09247XAC5		BLACKROCK INC	20,000.00	23,104.60	19,839.20
10260218060	FRICK FBO CTY P 10112RAS3		BOSTON PROPERTIES LP 4.125%	15,000.00	14,385.60	14,758.80
10260218060	FRICK FBO CTY P 12626PAE3		CRH AMERICA INC	20,000.00	20,961.40	19,250.50
10260218060	FRICK FBO CTY P 13063A7D0		CALIFORNIA ST	40,000.00	48,194.80	40,329.20
10260218060	FRICK FBO CTY P 17275RAC6		CISCO SYSTEMS INC	20,000.00	23,059.40	20,749.80
10260218060	FRICK FBO CTY P 172967CQ2		CITIGROUP INC	10,000.00	9,807.60	10,467.30
10260218060	FRICK FBO CTY P 172967EM9		CITIGROUP INC	30,000.00	32,057.10	29,871.60
10260218060	FRICK FBO CTY P 20030NAL5		COMCAST CORP	35,000.00	40,042.10	34,760.00
10260218060	FRICK FBO CTY P 21685WCJ4		RABOBANK NEDERLAND	15,000.00	16,438.95	14,763.90
10260218060	FRICK FBO CTY P 3128L15M8		FHLMC GOLD A69852	7,896.15	8,570.32	7,862.86
10260218060	FRICK FBO CTY P 3128M1BF5		FHLMC GOLD G11938	4,032.53	4,312.63	4,013.58
10260218060	FRICK FBO CTY P 3128M6AR9		FHLMC GOLD G04216	7,551.18	8,225.35	8,131.68
10260218060	FRICK FBO CTY P 3128M6AU2		FHLMC GOLD G04219	20,253.67	21,948.09	21,661.95
10260218060	FRICK FBO CTY P 3128M6SG4		FHLMC GOLD G04719	5,738.98	6,241.49	6,142.51
10260218060	FRICK FBO CTY P 3128M7HN9		FHLMC GOLD G05337	21,605.21	23,534.12	23,205.33
10260218060	FRICK FBO CTY P 3128M7T22		FHLMC GOLD G05669	12,928.65	14,380.93	13,770.02
10260218060	FRICK FBO CTY P 3128M74X1		FHLMC GOLD G05938	33,589.19	36,187.31	35,641.28
10260218060	FRICK FBO CTY P 3128M8G73		FHLMC GOLD G06222	43,911.30	46,033.53	42,855.62
10260218060	FRICK FBO CTY P 3128P7J79		FHLMC GOLD C91186	7,107.87	7,641.03	7,046.38
10260218060	FRICK FBO CTY P 3128P7KF9		FHLMC GOLD C91194	8,504.63	9,142.56	8,432.19
10260218060	FRICK FBO CTY P 312938NJ8		FHLMC GOLD A90393	16,665.73	18,077.32	17,353.18
10260218060	FRICK FBO CTY P 312941D20		FHLMC GOLD A92821	17,375.07	18,675.59	18,455.58
10260218060	FRICK FBO CTY P 312943WV1		FHLMC GOLD A95160	14,367.79	15,062.19	14,022.42
10260218060	FRICK FBO CTY P 312944PM7		FHLMC GOLD A95828	72,294.75	77,094.40	73,661.58
10260218060	FRICK FBO CTY P 3133XSAE8		FED HOME LOAN BANK	30,000.00	31,925.10	29,686.68
10260218060	FRICK FBO CTY P 31339MSL8		FEDERAL NATL MTG AS	25,000.00	26,735.25	27,061.25
10260218060	FRICK FBO CTY P 31371LTV1		FNMA POOL # 255364	12,482.76	13,829.40	12,625.13
10260218060	FRICK FBO CTY P 3138AA4S7		FNMA POOL # AH8932	29,408.57	31,238.96	29,753.22
10260218060	FRICK FBO CTY P 3138AS5U2		FNMA POOL # A11758	30,000.00	31,372.50	31,481.25

10260218060	FRICK	FBO	CTY	P	3138A44D4	FNMA	POOL # AH3519	4.0%	49,126.55	51,556.84	48,043.67
10260218060	FRICK	FBO	CTY	P	3138A5AW2	FNMA	POOL # AH3620	3.5%	32,744.08	34,242.12	33,045.96
10260218060	FRICK	FBO	CTY	P	3138A6KG4	FNMA	POOL # AH4794	5.0%	38,186.93	41,328.57	40,144.01
10260218060	FRICK	FBO	CTY	P	3138EGGK4	FNMA	POOL # AL0201	5.0%	23,473.83	23,540.24	23,371.60
10260218060	FRICK	FBO	CTY	P	3138EGT79	FNMA	POOL # AL0573	3.5%	34,473.63	36,050.80	35,631.73
10260218060	FRICK	FBO	CTY	P	31385XD95	FNMA	POOL # 555528	6.0%	5,241.13	5,821.27	5,282.89
10260218060	FRICK	FBO	CTY	P	31393DKA8	FNMA	REMIC 2003-64	5.5%	16,484.52	16,957.13	17,267.53
10260218060	FRICK	FBO	CTY	P	31403DWH8	FNMA	POOL # 745948	6.5%	19,749.90	21,976.90	21,418.86
10260218060	FRICK	FBO	CTY	P	31410GRK1	FNMA	POOL 888890	6.5%	10,928.92	12,161.27	11,892.51
10260218060	FRICK	FBO	CTY	P	31410GTV9	FNMA	POOL # 888967	6.0%	23,722.69	26,645.09	24,074.83
10260218060	FRICK	FBO	CTY	P	31410KMR2	FNMA	POOL # 889668	6.0%	16,978.35	18,650.72	16,975.71
10260218060	FRICK	FBO	CTY	P	31412PG96	FNMA	POOL # 930924	4.5% 4/	41,711.36	44,307.48	41,998.12
10260218060	FRICK	FBO	CTY	P	31413MC70	FNMA	POOL # 949294	6.0%	23,058.87	25,344.70	23,119.22
10260218060	FRICK	FBO	CTY	P	31414CGL6	FNMA	POOL # 962003	5.5%	23,479.15	25,846.79	23,426.41
10260218060	FRICK	FBO	CTY	P	31414CRW0	FNMA	POOL # 962301	4.5%	18,610.41	19,842.23	19,154.17
10260218060	FRICK	FBO	CTY	P	31414HKV8	FNMA	POOL # 966608	5.5%	34,401.04	37,870.04	34,427.91
10260218060	FRICK	FBO	CTY	P	31416RRQ8	FNMA	POOL # AA7694	4.5%	29,458.69	31,371.74	30,632.43
10260218060	FRICK	FBO	CTY	P	31416SKB6	FNMA	POOL # AA8389	4.5%	28,654.10	30,652.44	28,229.32
10260218060	FRICK	FBO	CTY	P	31417KVN4	FNMA	POOL # AC1520	4.0%	11,947.96	12,819.09	12,127.19
10260218060	FRICK	FBO	CTY	P	31417VRS4	FNMA	POOL # AC8596	4.0%	10,666.29	11,263.92	10,869.62
10260218060	FRICK	FBO	CTY	P	31417YYE1	FNMA	POOL # MA0708	4.5%	24,722.53	26,330.73	25,541.47
10260218060	FRICK	FBO	CTY	P	31418PTH8	FNMA	POOL # AD2351	4.0%	30,087.02	31,772.80	30,956.72
10260218060	FRICK	FBO	CTY	P	31419GRR7	FNMA	POOL # AE5895	3.325%	51,518.80	53,701.14	53,515.15
10260218060	FRICK	FBO	CTY	P	35242XAD3	FRNK	2007-1 A4	5.03%	561.49	561.36	
10260218060	FRICK	FBO	CTY	P	36241KGU6	GNMA	POOL # 782011	5.0%	14,446.83	15,951.61	14,335.16
10260218060	FRICK	FBO	CTY	P	36241KK56	GNMA	POOL # 782105	5.0%	28,397.97	31,352.21	28,118.76
10260218060	FRICK	FBO	CTY	P	36828QHV1	GECMC	2004-C3 A3	4.865%	3,076.35	3,075.98	3,161.67
10260218060	FRICK	FBO	CTY	P	36962G3H5	GENERAL ELEC	CAP CRP	5.625%	15,000.00	16,454.10	14,064.60
10260218060	FRICK	FBO	CTY	P	370334BH6	GENERAL MILLS	INC	5.65%	10,000.00	11,841.20	10,155.85
10260218060	FRICK	FBO	CTY	P	38141GFD1	GOLDMAN SACHS	GRP	6.75%	20,000.00	18,294.80	20,023.83
10260218060	FRICK	FBO	CTY	P	40429CCS9	HSBC	FINANCE CORP	5.0%	25,000.00	25,772.25	23,383.30
10260218060	FRICK	FBO	CTY	P	41283UAD7	HDQOT	2007-1 A4	5.21%	1,311.88	1,318.02	1,311.69
10260218060	FRICK	FBO	CTY	P	448814JB0	HYDRO-QUEBEC		2.0%	15,000.00	15,308.25	14,997.15
10260218060	FRICK	FBO	CTY	P	4521518V8	ILLINOIS ST		4.421%	15,000.00	15,674.25	15,000.00
10260218060	FRICK	FBO	CTY	P	46625HBV1	JP MORGAN CHASE & C		5.125%	20,000.00	21,063.00	21,311.00
10260218060	FRICK	FBO	CTY	P	478366AR8	JOHNSON CONTROLS	INC	5.5%	20,000.00	22,455.40	21,054.05
10260218060	FRICK	FBO	CTY	P	50075NBA1	KRAFT FOODS	INC	5.375%	20,000.00	22,634.40	22,081.60
10260218060	FRICK	FBO	CTY	P	52108HUK8	LBUBS	2003-C7 A2	4.064%	766.60	766.78	771.15
10260218060	FRICK	FBO	CTY	P	539473AH1	LLOYDS TSB BANK	PLC	6.375%	25,000.00	24,648.00	24,946.40
10260218060	FRICK	FBO	CTY	P	57582PWK2	MASSACHUSETTS	ST	4.2%	10,000.00	11,091.00	10,017.70
10260218060	FRICK	FBO	CTY	P	59156RAT5	MET LIFE	GLOB FNDG	7.717%	20,000.00	24,515.20	20,592.70
10260218060	FRICK	FBO	CTY	P	61748AAE6	MORGAN STANLEY	GLOB	4.75%	25,000.00	23,758.00	23,529.00
10260218060	FRICK	FBO	CTY	P	629491AA9	NYSE	EURONEXT	4.8%	20,000.00	21,245.40	21,313.80
10260218060	FRICK	FBO	CTY	P	646139X83	NEW JERSEY ST	TPK AU	7.102%	20,000.00	27,273.60	20,000.00
10260218060	FRICK	FBO	CTY	P	64972FY26	NEW YORK N Y	CITY MU	6.282%	15,000.00	17,227.50	15,000.00
10260218060	FRICK	FBO	CTY	P	652482BN9	NEWS AMERICA	INC	6.15%	10,000.00	10,683.50	9,392.90
10260218060	FRICK	FBO	CTY	P	6832348D3	ONTARIO (PROVINCE OF)		4.0%	25,000.00	27,896.00	24,957.00

10260218060	FRICK FBO CTY P	68389XAC9	ORACLE CORP	5.75%	30,000.00	35,742.90	29,985.90
10260218060	FRICK FBO CTY P	713448BN7	PEPSICO INC	4.5%	15,000.00	16,838.85	14,949.75
10260218060	FRICK FBO CTY P	71645WAR2	PETROBRAS INTL FIN C	5.375%	15,000.00	15,165.00	15,015.45
10260218060	FRICK FBO CTY P	74432QB3	PRUDENTIAL FINL INC	4.75%	15,000.00	15,658.80	15,178.35
10260218060	FRICK FBO CTY P	745177EW1	PUERTO RICO COMWLTH	3.67%	20,000.00	20,508.80	20,000.00
10260218060	FRICK FBO CTY P	77531QAD0	ROGERS WIRELESS INC	6.375%	20,000.00	22,200.20	21,090.40
10260218060	FRICK FBO CTY P	78010XAC5	ROYAL BANK OF SCOTLA	4.875%	25,000.00	24,477.75	25,339.15
10260218060	FRICK FBO CTY P	78387GAK9	SBC COMMUNICATIONS	5.875%	15,000.00	15,627.75	15,180.00
10260218060	FRICK FBO CTY P	828807CD7	SIMON PROPERTY GROUP	5.65%	20,000.00	21,932.40	19,924.20
10260218060	FRICK FBO CTY P	87236YAB4	TD AMERITRADE HLDG CO	4.15%	15,000.00	15,930.00	15,056.85
10260218060	FRICK FBO CTY P	87938WAJ2	TELEFONICA EMISIONES	4.949%	25,000.00	24,664.75	25,735.15
10260218060	FRICK FBO CTY P	883556BA9	THERMO FISHER SCIENTI	2.25%	10,000.00	10,139.30	10,054.95
10260218060	FRICK FBO CTY P	887317AJ4	TIME WARNER INC	3.15%	15,000.00	15,514.65	15,067.25
10260218060	FRICK FBO CTY P	88732JAX6	TIME WARNER CABLE IN	4.125%	30,000.00	29,876.70	29,491.30
10260218060	FRICK FBO CTY P	902118BN7	TYCO INTL FIN	3.375%	25,000.00	26,000.75	24,919.00
10260218060	FRICK FBO CTY P	91086QAL2	UNITED MEXICAN STS	6.625%	4,000.00	4,510.00	4,284.00
10260218060	FRICK FBO CTY P	91086QAU2	UNITED MEXICAN STATE	5.625%	15,000.00	16,710.00	14,868.15
10260218060	FRICK FBO CTY P	912810PS1	US TREAS-CPI INFLAT	2.375%	39,208.75	49,026.23	39,280.64
10260218060	FRICK FBO CTY P	912828BH2	U.S. TREASURY NOTE	4.25%	70,000.00	75,162.50	73,559.21
10260218060	FRICK FBO CTY P	912828BR0	U.S. TREASURY NOTE	4.25%	55,000.00	59,558.95	58,775.99
10260218060	FRICK FBO CTY P	912828GD6	U S INFL IX BD	2.375%	39,208.75	45,086.93	39,824.24
10260218060	FRICK FBO CTY P	912828JEL	U S TREASURY INFL IN	1.375%	31,429.50	34,827.97	30,817.22
10260218060	FRICK FBO CTY P	912828MF4	US TREAS INFL INDX	1.375%	26,117.75	29,074.28	26,668.99
10260218060	FRICK FBO CTY P	912828NPL	U.S. TREASURY NOTE	1.75%	35,000.00	36,473.85	35,244.57
10260218060	FRICK FBO CTY P	912828NU0	U.S. TREASURY NOTE	0.75% 8/1	110,000.00	110,958.10	110,531.82
10260218060	FRICK FBO CTY P	912828NV2	U.S. TREASURY NOTE	0.75% 9/1	40,000.00	40,357.60	40,021.94
10260218060	FRICK FBO CTY P	912828PB0	U.S. TREASURY NOTE	0.5% 10/1	25,000.00	25,097.75	24,947.72
10260218060	FRICK FBO CTY P	912828PL8	U.S. TREASURY NOTE	0.75% 12/	10,000.00	10,094.50	9,930.11
10260218060	FRICK FBO CTY P	912828PQ7	U.S. TREASURY NOTE	1.0%	25,000.00	25,373.00	24,967.86
10260218060	FRICK FBO CTY P	912828PS3	U.S. TREASURY NOTE	2.0%	5,000.00	5,257.05	4,992.01
10260218060	FRICK FBO CTY P	912828PU8	U.S. TREASURY NOTE	0.5% 11/1	40,000.00	40,153.20	39,382.95
10260218060	FRICK FBO CTY P	912828PZ7	U S TREASURY NOTE	1.25%	95,000.00	97,040.60	95,379.28
10260218060	FRICK FBO CTY P	912828QC7	UNITED STATES T-NOTE	1.25%	40,000.00	40,872.00	40,137.50
10260218060	FRICK FBO CTY P	912828QH6	UNITED STATES T-NOTE	1.25%	80,000.00	81,675.20	79,971.20
10260218060	FRICK FBO CTY P	912828QR4	UNITED STATES T-NOTE	1.5%	5,000.00	5,137.90	4,999.63
10260218060	FRICK FBO CTY P	912828QS2	UNITED STATES TREAS	0.75%	10,000.00	10,096.90	10,021.50
10260218060	FRICK FBO CTY P	912828QU7	UNITED STATES T-NOTE	0.75%	40,000.00	40,243.60	40,176.56
10260218060	FRICK FBO CTY P	912828QV5	UNITED STATES TIPS	0.625%	10,023.60	10,462.13	10,425.32
10260218060	FRICK FBO CTY P	912828QX1	UNITED STATES T-NOTE	1.5%	55,000.00	56,478.40	56,314.62
10260218060	FRICK FBO CTY P	912828QY9	UNITED STATES T-NOTE	2.25%	50,000.00	52,765.50	52,195.51
10260218060	FRICK FBO CTY P	912828RC6	UNITED STATES T-NOTE	2.125%	65,000.00	66,147.90	64,444.99
10260218060	FRICK FBO CTY P	92343VAL8	VERIZON COMMUNICATIONS	5.5%	35,000.00	40,584.95	34,752.35
10260218060	FRICK FBO CTY P	929766CT8	WBCMT 2003-C3 A1	4.037% 2/15	328.17	327.77	333.35
10260218060	FRICK FBO CTY P	98158KAC3	WOART 2011-A A3	1.11%	15,000.00	15,036.90	14,999.56

TOTAL FOR ACCT#10260218060

3,403,410.88

3,253,596.77

TAX MARKET VALUE DETAIL REPORT FOR PFSO TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
10265050120	FRICK H C FOR C		CASH	0.00	59,171.59	59,171.59
10265050120	FRICK H C FOR C	05569M103	BNY MELLON LARGE CAP STK-M	240,015.58	1,783,315.77	2,773,203.77
10265050120	FRICK H C FOR C	05569M301	BNY MELLON INCOME STOCK-M	390,080.84	2,281,972.94	3,452,537.35
10265050120	FRICK H C FOR C	05569M509	BNY MELLON MID CAP STOCK-M	70,902.99	711,157.04	924,200.18
10265050120	FRICK H C FOR C	05569M855	BNY MELLON EMERGING MKTS-M	47,867.42	424,584.10	632,443.22
10265050120	FRICK H C FOR C	05569M871	BNY MELLON INTERNATIONAL-M	65,013.63	576,020.82	954,543.13
10265050120	FRICK H C FOR C	86271F677	DREYFUS SELECT MGER S/C VL-I	24,051.71	395,650.70	383,528.48
10265050120	FRICK H C FOR C	99A910100	INVESTED INCOME ACCT 600 148	1.00	0.00	1.00
10265050120	FRICK H C FOR C	999Z59515	021806-FRICK CITY OF PGH-505	1.00	0.00	1.00
10265050120	FRICK H C FOR C	999Z86567	MELLON OPTIMA L/S STRATEGY F	8,534.27	807,049.78	846,907.29

TOTAL FOR ACCT#10265050120-----
6,920,579.56-----
9,908,193.83

TAX MARKET VALUE DETAIL REPORT FOR PFSO TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
10266001486	FRICK H 505012	05569M301	BNY MELLON INCOME STOCK-M	46,100.70	269,689.11	263,970.78
10266001486	FRICK H 505012	05569M616	BNY MELLON MONEY MARKET FUND	620,495.29	620,495.29	620,495.29
10266001486	FRICK H 505012	05569M616	BNY MELLON MONEY MARKET FUND	3,857.69	3,857.69	3,857.69
10266001486	FRICK H 505012	05569M780	BNY MELLON S/T US GOV SECS-M	29,042.26	356,348.53	356,804.84
10266001486	FRICK H 505012	31331GCS6	FED FARM CREDIT BANK 3.875%	100,000.00	106,860.00	107,364.40
10266001486	FRICK H 505012	31331GKY4	FED FARM CREDIT BANK 2.0%	100,000.00	100,546.00	102,061.10
10266001486	FRICK H 505012	31344QD9	FEDERAL HOME LN MTG 5.125%	100,000.00	103,873.00	103,169.50
10266001486	FRICK H 505012	31344SA3	FEDERAL HOME LN MTG CO 4.5%	100,000.00	105,334.00	98,347.50
10266001486	FRICK H 505012	31344UK8	FED HOME LN MTG CORP 4.875%	100,000.00	109,421.00	101,724.60
10266001486	FRICK H 505012	3135G0AP8	FED NATL MTG ASSN 1.25%	100,000.00	101,761.00	100,070.10
10266001486	FRICK H 505012	31359MLS0	FED NAT'L MTG ASSN 5.375%	50,000.00	50,307.00	49,250.00
10266001486	FRICK H 505012	3137EABY4	FED HM LN MTGE CORP 2.125%	100,000.00	100,906.00	102,336.40
10266001486	FRICK H 505012	3137EACF4	FED HOME LN MTG CORP 1.125%	100,000.00	100,203.00	100,465.50
10266001486	FRICK H 505012	3137EACH0	FED HOME LOAN MTG CO 2.875%	100,000.00	106,909.00	106,047.10
10266001486	FRICK H 505012	31398AKY7	FEDL NATL MTG ASSN 3.625%	100,000.00	104,326.00	106,350.10
10266001486	FRICK H 505012	31398AMW9	FEDERAL NATL MTG ASSN 3.25%	100,000.00	104,438.00	105,252.60
10266001486	FRICK H 505012	31398AWK4	FEDERAL NATL MTG AS 1.875%	100,000.00	100,892.00	101,764.50
10266001486	FRICK H 505012	31398AYY2	FED NATL MTGE ASSN 3.0%	100,000.00	106,948.00	106,347.50
10266001486	FRICK H 505012	31398AZV7	FED NATL MTG ASSN 2.625%	100,000.00	105,993.00	105,206.30
10266001486	FRICK H 505012	9128277L0	U.S. TREASURY NOTE 4.875%	50,000.00	50,881.00	49,316.41
10266001486	FRICK H 505012	912828AJ9	U.S. TREASURY NOTE 4.375%	100,000.00	103,637.00	100,625.00
10266001486	FRICK H 505012	912828BH2	U.S. TREASURY NOTE 4.25%	100,000.00	107,375.00	99,386.72
10266001486	FRICK H 505012	912828BR0	U.S. TREASURY NOTE 4.25%	50,000.00	54,144.50	49,523.44
10266001486	FRICK H 505012	912828FW5	U.S. TREASURY NOTE 4.625%	100,000.00	100,348.00	100,519.53
10266001486	FRICK H 505012	912828HE3	U.S. TREASURY NOTE 4.25%	100,000.00	104,027.00	99,406.25
10266001486	FRICK H 505012	912828HV5	U.S. TREASURY NOTE 2.5%	100,000.00	103,344.00	103,597.99
10266001486	FRICK H 505012	912828JW1	U.S. TREASURY NOTE 1.5% 12/3	100,000.00	102,648.00	98,859.71
10266001486	FRICK H 505012	912828JZ4	U.S. TREASURY NOTE 1.75%	100,000.00	103,250.00	99,687.83
10266001486	FRICK H 505012	912828KA7	U.S. TREASURY NOTE 1.125% 12	100,000.00	100,215.00	100,633.15
10266001486	FRICK H 505012	912828KB5	U.S. TREASURY NOTE 1.125% 1/	100,000.00	100,309.00	100,531.58
10266001486	FRICK H 505012	912828KX7	U.S. TREASURY NOTE 1.875%	100,000.00	101,203.00	102,164.40
10266001486	FRICK H 505012	912828LX6	U.S. TREASURY NOTE 1.375% 11	100,000.00	101,320.00	100,394.87
10266001486	FRICK H 505012	912828MQ0	U.S. TREASURY NOTE 0.875% 2/	100,000.00	100,324.00	100,426.12
10266001486	FRICK H 505012	912828NF3	U.S. TREASURY NOTE 2.125%	100,000.00	105,523.00	103,070.65

TOTAL FOR ACCT#10266001486

4,197,656.12

4,149,029.45

SECTION 4942 (h)(2) ELECTION
AS TO THE TREATMENT OF QUALIFYING DISTRIBUTIONS
FRICK H C FOR CITY OF PGH

25-6018759

BNY MELLON, N.A.-P.O. BOX 185 PITTSBURGH PA 15230-0185

Pursuant to IRC Sec 4952(h)(2) and Reg. 53.4942(a)-3(d)(2), the above referenced foundation hereby elects to treat current year qualifying distributions in excess of the immediately preceding tax year's undistributed income as being made out of (check one)



Undistributed income from the tax year(s) ending:

Tax Year
2008

Amount
\$725,299



Corpus

Signed.

R a C

11/9/12

Date

Renee A Crist

VICE PRESIDENT

Name and Title

**Attachment to Form 990-PF Part VIII, Column (b) Title and average hours
per week devoted to position**

As Trustee, BNY Mellon, N.A. provides administrative services such as acting as investment manager for the named organization. These services require numerous individual bank employees' involvement in the activities of the organization and thus cannot be quantified on an hourly basis. Therefore, the Trustee's fees are not based upon an hourly basis but are calculated based upon factors such as the market value of the account and in accordance with our agreement with the client.

FRICK H C FOR CITY OF PGH

25-6018759 Page 1 of 1

Continuation of Part XV, Line 3a (990-PF) - Grants and Contributions Paid During the Year

Recipient(s) paid during the year

Name

DEPARTMENT OF PARKS & RECREATION

Street

414 GRANT STREET

City

PITTSBURGH

State

PA

Zip Code

15219

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

OPERATIONAL

Amount

4,547,512

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

0

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

0

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

0

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

0

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

0

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Long Term CG Distributions										Amount		Short Term CG Distributions	
										7,330		0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals			Net Gain or Loss	
									Gross Sales Price	Cost or Other Basis	Valuation Method		
1	X	FHLMC GOLD G05509 6.0%	3128M7N28			6/8/2009		11/15/2010	673	700		-27	
2	X	FHLMC GOLD G05509 6.0%	3128M7N28			6/8/2009		12/15/2010	682	709		-27	
3	X	FHLMC GOLD G05509 6.0%	3128M7N28			6/8/2009		1/15/2011	670	697		-27	
4	X	FHLMC GOLD G05509 6.0%	3128M7N28			6/8/2009		2/15/2011	610	635		-25	
5	X	FHLMC GOLD G05509 6.0%	3128M7N28			6/8/2009		3/15/2011	571	594		-23	
6	X	FHLMC GOLD G05509 6.0%	3128M7N28			6/8/2009		4/15/2011	597	621		-24	
7	X	FHLMC GOLD G05509 6.0%	3128M7N28			6/8/2009		5/15/2011	439	457		-18	
8	X	FHLMC GOLD G05509 6.0%	3128M7N28			6/8/2009		6/15/2011	526	547		-21	
9	X	FHLMC GOLD G05509 6.0%	3128M7N28			6/8/2009		7/15/2011	481	500		-19	
10	X	FHLMC GOLD G05509 6.0%	3128M7N28			6/8/2009		8/15/2011	405	421		-16	
11	X	FHLMC GOLD G05509 6.0%	3128M7N28			6/8/2009		9/15/2011	438	456		-18	
12	X	FHLMC GOLD G05509 6.0%	3128M7N28			6/8/2009		9/21/2011	561	15,683		-15,122	
13	X	FHLMC GOLD G05580 6.5%	3128M7Q90			9/1/2009		10/15/2010	850	906		-56	
14	X	FHLMC GOLD G05580 6.5%	3128M7Q90			9/1/2009		11/15/2010	878	936		-58	
15	X	FHLMC GOLD G05580 6.5%	3128M7Q90			9/1/2009		12/15/2010	686	731		-45	
16	X	FHLMC GOLD G05580 6.5%	3128M7Q90			9/1/2009		1/15/2011	565	602		-37	
17	X	FRNK 2007-1 A4 5.03% 2/	35242XAD3			3/28/2007		8/15/2011	1,519	1,519		0	
18	X	FRNK 2007-1 A4 5.03% 2/	35242XAD3			3/28/2007		9/15/2011	1,602	1,602		0	
19	X	GNMA POOL # 782011 5.0%	36241KGU6			5/10/2007		10/15/2010	349	345		4	
20	X	GNMA POOL # 782011 5.0%	36241KGU6			5/10/2007		11/15/2010	312	309		3	
21	X	GNMA POOL # 782011 5.0%	36241KGU6			5/10/2007		12/15/2010	253	250		3	
22	X	GNMA POOL # 782011 5.0%	36241KGU6			5/10/2007		1/15/2011	310	307		3	
23	X	GNMA POOL # 782011 5.0%	36241KGU6			5/10/2007		2/15/2011	245	243		2	
24	X	GNMA POOL # 782011 5.0%	36241KGU6			5/10/2007		3/15/2011	264	262		2	
25	X	GNMA POOL # 782011 5.0%	36241KGU6			5/10/2007		4/15/2011	147	146		1	
26	X	GNMA POOL # 782011 5.0%	36241KGU6			5/10/2007		5/15/2011	201	200		1	
27	X	GNMA POOL # 782011 5.0%	36241KGU6			5/10/2007		6/15/2011	159	158		1	
28	X	GNMA POOL # 782011 5.0%	36241KGU6			5/10/2007		7/15/2011	230	228		2	
29	X	GNMA POOL # 782011 5.0%	36241KGU6			5/10/2007		8/15/2011	151	150		1	
30	X	GNMA POOL # 782011 5.0%	36241KGU6			5/10/2007		9/15/2011	221	219		2	
31	X	GNMA POOL # 782105 5.0%	36241KKS6			6/14/2007		10/15/2010	181	178		3	
32	X	GNMA POOL # 782105 5.0%	36241KKS6			6/14/2007		11/15/2010	581	575		6	
33	X	GNMA POOL # 782105 5.0%	36241KKS6			6/14/2007		12/15/2010	209	204		5	
34	X	GNMA POOL # 782105 5.0%	36241KKS6			5/10/2007		1/15/2011	667	661		6	
35	X	GNMA POOL # 782105 5.0%	36241KKS6			6/14/2007		2/15/2011	174	170		4	
36	X	GNMA POOL # 782105 5.0%	36241KKS6			5/10/2007		3/15/2011	555	550		5	
37	X	GNMA POOL # 782105 5.0%	36241KKS6			6/14/2007		4/15/2011	198	194		4	
38	X	GNMA POOL # 782105 5.0%	36241KKS6			5/10/2007		5/15/2011	635	628		7	
39	X	GNMA POOL # 782105 5.0%	36241KKS6			6/14/2007		6/15/2011	177	174		3	
40	X	GNMA POOL # 782105 5.0%	36241KKS6			5/10/2007		7/15/2011	567	562		5	
41	X	GNMA POOL # 782105 5.0%	36241KKS6			6/14/2007		8/15/2011	104	102		2	
42	X	GNMA POOL # 782105 5.0%	36241KKS6			5/10/2007		9/15/2011	333	330		3	
43	X	GNMA POOL # 782105 5.0%	36241KKS6			6/14/2007		10/15/2011	110	108		2	
44	X	GNMA POOL # 782105 5.0%	36241KKS6			5/10/2007		11/15/2011	351	348		3	
45	X	GNMA POOL # 782105 5.0%	36241KKS6			6/14/2007		12/15/2011	124	122		2	
46	X	GNMA POOL # 782105 5.0%	36241KKS6			5/10/2007		1/15/2012	397	393		4	
47	X	GNMA POOL # 782105 5.0%	36241KKS6			6/14/2007		2/15/2012	58	57		1	
48	X	GNMA POOL # 782105 5.0%	36241KKS6			5/10/2007		3/15/2012	185	183		2	
49	X	GNMA POOL # 782105 5.0%	36241KKS6			6/14/2007		4/15/2012	106	104		2	
50	X	FHLMC GOLD G05580 6.5%	3128M7Q90			9/1/2009		2/15/2011	649	692		-43	
51	X	FHLMC GOLD G05580 6.5%	3128M7Q90			9/1/2009		3/15/2011	833	888		-55	

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Long Term CG Distributions															Amount	
Short Term CG Distributions															7,330	
															0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals			Net Gain or Loss				
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss		
52	X	FHLMC GOLD G05580 6.5%	3128M7Q90			9/1/2009		4/15/2011	781	833				-52		
53	X	FHLMC GOLD G05580 6.5%	3128M7Q90			9/1/2009		5/15/2011	278	296				-18		
54	X	FHLMC GOLD G05580 6.5%	3128M7Q90			9/1/2009		6/15/2011	434	462				-28		
55	X	FHLMC GOLD G05580 6.5%	3128M7Q90			9/1/2009		7/15/2011	532	567				-35		
56	X	FHLMC GOLD G05580 6.5%	3128M7Q90			9/1/2009		8/15/2011	529	565				-36		
57	X	FHLMC GOLD G05580 6.5%	3128M7Q90			9/1/2009		9/15/2011	452	482				-30		
58	X	FNMA POOL # AA7694 4.5%	31416RRRQ8			11/10/2009		5/25/2011	297	309				-12		
59	X	FNMA POOL # AA7694 4.5%	31416RRRQ8			11/10/2009		6/25/2011	427	444				-17		
60	X	FNMA POOL # AA7694 4.5%	31416RRRQ8			11/10/2009		7/25/2011	211	219				-8		
61	X	FNMA POOL # AA7694 4.5%	31416RRRQ8			11/10/2009		8/25/2011	9	1,050				-1,041		
62	X	FNMA POOL # AA7694 4.5%	31416RRRQ8			11/10/2009		9/25/2011	855	889				-34		
63	X	FNMA POOL # AA8389 4.5%	31416SKB6			6/11/2009		10/25/2010	171	168				3		
64	X	FNMA POOL # AA8389 4.5%	31416SKB6			6/11/2009		11/25/2010	300	294				6		
65	X	FNMA POOL # AA8389 4.5%	31416SKB6			6/11/2009		12/25/2010	194	191				3		
66	X	FNMA POOL # AA8389 4.5%	31416SKB6			6/11/2009		1/25/2011	478	470				8		
67	X	FNMA POOL # AA8389 4.5%	31416SKB6			6/11/2009		2/25/2011	174	171				3		
68	X	FNMA POOL # AA8389 4.5%	31416SKB6			6/11/2009		3/25/2011	53	52				1		
69	X	FNMA POOL # AA8389 4.5%	31416SKB6			6/11/2009		4/25/2011	183	180				3		
70	X	FNMA POOL # AA8389 4.5%	31416SKB6			6/11/2009		5/25/2011	310	305				5		
71	X	FNMA POOL # AA8389 4.5%	31416SKB6			6/11/2009		6/25/2011	293	289				4		
72	X	FNMA POOL # AA8389 4.5%	31416SKB6			6/11/2009		7/25/2011	584	575				9		
73	X	FNMA POOL # AA8389 4.5%	31416SKB6			6/11/2009		8/25/2011	788	776				12		
74	X	FHLMC GOLD A69852 5.5%	3128L15M8			12/7/2007		9/15/2011	114	114				0		
75	X	FHLMC GOLD A69290 6.0%	3128L1KB5			12/7/2007		10/15/2010	318	322				-4		
76	X	FHLMC GOLD A69290 6.0%	3128L1KB5			12/7/2007		11/15/2010	455	461				-6		
77	X	FHLMC GOLD A69290 6.0%	3128L1KB5			12/7/2007		12/15/2010	934	944				-10		
78	X	FHLMC GOLD A69290 6.0%	3128L1KB5			12/7/2007		1/15/2011	326	330				-4		
79	X	FHLMC GOLD A69290 6.0%	3128L1KB5			12/7/2007		2/15/2011	21	22				-1		
80	X	FHLMC GOLD A69290 6.0%	3128L1KB5			12/7/2007		3/15/2011	25	26				-1		
81	X	FHLMC GOLD A69290 6.0%	3128L1KB5			12/7/2007		4/15/2011	713	721				-8		
82	X	FHLMC GOLD A69290 6.0%	3128L1KB5			12/7/2007		5/15/2011	24	24				0		
83	X	FHLMC GOLD A69290 6.0%	3128L1KB5			12/7/2007		6/15/2011	24	25				-1		
84	X	FHLMC GOLD A69290 6.0%	3128L1KB5			12/7/2007		7/15/2011	302	306				-4		
85	X	FHLMC GOLD G11938 4.5%	3128M1BF5			3/14/2006		2/15/2011	56	56				0		
86	X	FHLMC GOLD G11938 4.5%	3128M1BF5			6/13/2007		2/15/2011	113	112				1		
87	X	FHLMC GOLD G11938 4.5%	3128M1BF5			3/14/2006		3/15/2011	71	70				1		
88	X	FHLMC GOLD G11938 4.5%	3128M1BF5			6/13/2007		3/15/2011	141	140				1		
89	X	FHLMC GOLD G11938 4.5%	3128M1BF5			3/14/2006		4/15/2011	56	56				0		
90	X	FHLMC GOLD G11938 4.5%	3128M1BF5			6/13/2007		4/15/2011	112	111				1		
91	X	FHLMC GOLD G11938 4.5%	3128M1BF5			3/14/2006		5/15/2011	37	37				0		
92	X	FHLMC GOLD G11938 4.5%	3128M1BF5			6/13/2007		5/15/2011	74	74				0		
93	X	FHLMC GOLD G11938 4.5%	3128M1BF5			3/14/2006		6/15/2011	31	31				0		
94	X	FHLMC GOLD G11938 4.5%	3128M1BF5			6/13/2007		6/15/2011	63	62				1		
95	X	FHLMC GOLD G11938 4.5%	3128M1BF5			3/14/2006		7/15/2011	37	36				1		
96	X	FHLMC GOLD G11938 4.5%	3128M1BF5			6/13/2007		7/15/2011	73	73				0		
97	X	FHLMC GOLD G11938 4.5%	3128M1BF5			3/14/2006		8/15/2011	36	36				0		
98	X	FHLMC GOLD G11938 4.5%	3128M1BF5			6/13/2007		8/15/2011	73	72				1		
99	X	FHLMC GOLD G11938 4.5%	3128M1BF5			3/14/2006		9/15/2011	43	43				0		
100	X	FHLMC GOLD G11938 4.5%	3128M1BF5			6/13/2007		9/15/2011	87	86				1		
101	X	FNMA POOL # AA8389 4.5%	31416SKB6			6/11/2009		9/15/2011	789	24,839				-24,050		
102	X	FNMA POOL # AA8389 4.5%	31416SKB6			6/11/2009		9/25/2011	788	776				12		

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Long Term CG Distributions										Amount		Totals		Net Gain or Loss			
Short Term CG Distributions										7,330		8,137,937		9,065,207		-927,270	
										0		0		0		0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss			
103	X	FNMA POOL # AC1520 4.0%	31417KVN4			10/14/2009		10/25/2010	200	203				-3			
104	X	FNMA POOL # AC1520 4.0%	31417KVN4			10/14/2009		11/25/2010	72	73				-1			
105	X	FNMA POOL # AC1520 4.0%	31417KVN4			10/14/2009		12/25/2010	88	89				-1			
106	X	FNMA POOL # AC1520 4.0%	31417KVN4			10/14/2009		1/25/2011	168	170				-2			
107	X	FNMA POOL # AC1520 4.0%	31417KVN4			10/14/2009		2/25/2011	185	188				-3			
108	X	FNMA POOL # AC1520 4.0%	31417KVN4			10/14/2009		3/25/2011	145	147				-2			
109	X	FNMA POOL # AC1520 4.0%	31417KVN4			10/14/2009		4/25/2011	70	71				-1			
110	X	FNMA POOL # AC1520 4.0%	31417KVN4			10/14/2009		5/25/2011	235	238				-3			
111	X	FNMA POOL # AC1520 4.0%	31417KVN4			10/14/2009		6/25/2011	140	142				-2			
112	X	FNMA POOL # AC1520 4.0%	31417KVN4			10/14/2009		7/25/2011	70	71				-1			
113	X	FNMA POOL # AC1520 4.0%	31417KVN4			10/14/2009		8/25/2011	144	147				-3			
114	X	FNMA POOL # AC1520 4.0%	31417KVN4			10/14/2009		9/25/2011	71	72				-1			
115	X	FNMA POOL # AC8596 4.0%	31417VRS4			2/11/2010		10/25/2010	393	400				-7			
116	X	FNMA POOL # AC8596 4.0%	31417VRS4			2/11/2010		11/25/2010	433	441				-8			
117	X	FNMA POOL # AC8596 4.0%	31417VRS4			2/11/2010		12/25/2010	397	405				-8			
118	X	FNMA POOL # AC8596 4.0%	31417VRS4			2/11/2010		1/25/2011	374	381				-7			
119	X	FNMA POOL # AC8596 4.0%	31417VRS4			2/11/2010		2/25/2011	225	230				-5			
120	X	FNMA POOL # AC8596 4.0%	31417VRS4			2/11/2010		3/25/2011	165	168				-3			
121	X	FNMA POOL # AC8596 4.0%	31417VRS4			2/11/2010		4/25/2011	164	168				-4			
122	X	FNMA POOL # AC8596 4.0%	31417VRS4			2/11/2010		5/25/2011	159	162				-3			
123	X	FNMA POOL # AC8596 4.0%	31417VRS4			2/11/2010		6/25/2011	135	137				-2			
124	X	FNMA POOL # AC8596 4.0%	31417VRS4			2/11/2010		7/25/2011	194	198				-4			
125	X	FNMA POOL # AC8596 4.0%	31417VRS4			2/11/2010		8/25/2011	225	229				-4			
126	X	FNMA POOL # AC8596 4.0%	31417VRS4			2/11/2010		9/25/2011	206	210				-4			
127	X	FNMA POOL # MA0708 4.5%	31417YVE1			5/19/2011		7/25/2011	37	38				-1			
128	X	FNMA POOL # MA0708 4.5%	31417YVE1			5/19/2011		8/25/2011	37	38				-1			
129	X	FNMA POOL # MA0708 4.5%	31417YVE1			5/19/2011		9/25/2011	51	53				-2			
130	X	FNMA POOL # AD0207 6.0%	31418MGR7			3/9/2011		5/25/2011	123	134				-11			
131	X	FNMA POOL # AD0207 6.0%	31418MGR7			3/9/2011		6/25/2011	107	117				-10			
132	X	FNMA POOL # AD0207 6.0%	31418MGR7			3/9/2011		7/25/2011	112	122				-10			
133	X	FNMA POOL # AD0207 6.0%	31418MGR7			3/9/2011		8/25/2011	90	98				-8			
134	X	FNMA POOL # AD0207 6.0%	31418MGR7			3/9/2011		9/21/2011	5	4,971				-4,966			
135	X	FHLMC GOLD G04216 5.5%	3128M6AR9			7/21/2010		10/15/2010	507	546				-39			
136	X	FHLMC GOLD G04216 5.5%	3128M6AR9			7/21/2010		11/15/2010	343	369				-26			
137	X	FHLMC GOLD G04216 5.5%	3128M6AR9			7/21/2010		12/15/2010	403	434				-31			
138	X	FHLMC GOLD G04216 5.5%	3128M6AR9			7/21/2010		1/15/2011	376	405				-29			
139	X	FHLMC GOLD G04216 5.5%	3128M6AR9			7/21/2010		2/15/2011	325	349				-24			
140	X	FHLMC GOLD G04216 5.5%	3128M6AR9			7/21/2010		3/15/2011	279	300				-21			
141	X	FHLMC GOLD G04216 5.5%	3128M6AR9			7/21/2010		4/15/2011	203	219				-16			
142	X	FHLMC GOLD G04219 5.5%	3128M6AU2			6/10/2010		4/15/2011	562	601				-39			
143	X	FHLMC GOLD G04219 5.5%	3128M6AU2			6/10/2010		5/15/2011	502	537				-35			
144	X	FHLMC GOLD G04219 5.5%	3128M6AU2			6/10/2010		6/15/2011	427	457				-30			
145	X	FHLMC GOLD G04219 5.5%	3128M6AU2			6/10/2010		7/15/2011	380	406				-26			
146	X	FHLMC GOLD G04219 5.5%	3128M6AU2			6/10/2010		8/15/2011	488	522				-34			
147	X	FHLMC GOLD G04219 5.5%	3128M6AU2			6/10/2010		9/15/2011	478	511				-33			
148	X	FHLMC GOLD G04719 5.5%	3128M6SG4			3/9/2011		4/15/2011	186	199				-13			
149	X	FHLMC GOLD G04719 5.5%	3128M6SG4			3/9/2011		5/15/2011	143	153				-10			
150	X	FHLMC GOLD G04719 5.5%	3128M6SG4			3/9/2011		6/15/2011	115	123				-8			
151	X	FHLMC GOLD G04719 5.5%	3128M6SG4			3/9/2011		7/15/2011	126	134				-8			
152	X	FHLMC GOLD G04719 5.5%	3128M6SG4			3/9/2011		8/15/2011	123	131				-8			
153	X	FHLMC GOLD G04719 5.5%	3128M6SG4			3/9/2011		9/15/2011	167	179				-12			

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Long Term CG Distributions										Amount					
Short Term CG Distributions										7,330					
										0					
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals						
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss	
154	X	FHLMC GOLD G05938 5.0%	3128M74X1			7/19/2010		10/15/2010	2,005	2,128				-123	
155	X	FHLMC GOLD G05938 5.0%	3128M74X1			7/19/2010		11/15/2010	2,376	2,521				-145	
156	X	FHLMC GOLD G05938 5.0%	3128M74X1			7/19/2010		12/15/2010	1,972	2,093				-121	
157	X	FHLMC GOLD G05938 5.0%	3128M74X1			7/19/2010		1/15/2011	1,895	2,011				-116	
158	X	FHLMC GOLD G05938 5.0%	3128M74X1			7/19/2010		2/15/2011	1,512	1,605				-93	
159	X	FHLMC GOLD G05938 5.0%	3128M74X1			7/19/2010		3/15/2011	1,622	1,721				-99	
160	X	FHLMC GOLD G05938 5.0%	3128M74X1			7/19/2010		4/15/2011	876	930				-54	
161	X	FHLMC GOLD G05938 5.0%	3128M74X1			7/19/2010		5/15/2011	1,068	1,133				-65	
162	X	FNMA POOL # AD0207 6.0%	31418MGR7			3/9/2011		9/25/2011	133	145				-12	
163	X	FNMA POOL # AD2351 4.0%	31418PTH8			12/13/2010		1/25/2011	963	990				-27	
164	X	FNMA POOL # AD2351 4.0%	31418PTH8			12/13/2010		2/25/2011	461	474				-13	
165	X	FNMA POOL # AD2351 4.0%	31418PTH8			12/13/2010		3/25/2011	467	480				-13	
166	X	FNMA POOL # AD2351 4.0%	31418PTH8			12/13/2010		4/25/2011	515	530				-15	
167	X	FNMA POOL # AD2351 4.0%	31418PTH8			12/13/2010		5/25/2011	164	168				-4	
168	X	FNMA POOL # AD2351 4.0%	31418PTH8			12/13/2010		6/25/2011	167	172				-5	
169	X	FNMA POOL # AD2351 4.0%	31418PTH8			12/13/2010		7/25/2011	378	389				-11	
170	X	FNMA POOL # AD2351 4.0%	31418PTH8			12/13/2010		8/25/2011	644	662				-18	
171	X	FNMA POOL # AD2351 4.0%	31418PTH8			12/13/2010		9/25/2011	1,038	1,068				-30	
172	X	FNMA POOL # AD5672 4.5%	31418TJS7			5/5/2010		10/25/2010	661	669				-8	
173	X	FNMA POOL # AD5672 4.5%	31418TJS7			5/5/2010		11/25/2010	931	941				-10	
174	X	FNMA POOL # AD5672 4.5%	31418TJS7			5/5/2010		12/25/2010	725	732				-7	
175	X	FNMA POOL # AD5672 4.5%	31418TJS7			5/5/2010		1/25/2011	628	635				-7	
176	X	FNMA POOL # AD5672 4.5%	31418TJS7			5/5/2010		2/25/2011	245	248				-3	
177	X	FNMA POOL # AD5672 4.5%	31418TJS7			5/5/2010		3/25/2011	180	182				-2	
178	X	FNMA POOL # AD5672 4.5%	31418TJS7			5/5/2010		4/25/2011	101	102				-1	
179	X	FNMA POOL # AD5672 4.5%	31418TJS7			5/5/2010		5/19/2011	85	20,643				-20,558	
180	X	FNMA POOL # AD5672 4.5%	31418TJS7			5/5/2010		6/25/2011	70	71				-1	
181	X	FNMA POOL # AD5672 4.5%	31418TJS7			5/5/2010		7/25/2011	120	121				-1	
182	X	FUNBC 2001-C2 A2 6 663% 1/1	33736XBZ1			2/9/2010		10/15/2010	1,288	1,128				160	
183	X	FUNBC 2001-C2 A2 6 663% 1/1	33736XBZ1			6/22/2010		10/15/2010	544	556				-12	
184	X	FUNBC 2001-C2 A2 6 663% 1/1	33736XBZ1			2/9/2010		11/15/2010	2,385	2,474				-89	
185	X	FUNBC 2001-C2 A2 6 663% 1/1	33736XBZ1			6/22/2010		11/15/2010	1,192	1,219				-27	
186	X	FUNBC 2001-C2 A2 6 663% 1/1	33736XBZ1			2/9/2010		12/15/2010	889	922				-33	
187	X	FUNBC 2001-C2 A2 6 663% 1/1	33736XBZ1			6/22/2010		12/15/2010	444	454				-10	
188	X	FUNBC 2001-C2 A2 6 663% 1/1	33736XBZ1			2/9/2010		1/14/2011	1,723	1,787				-64	
189	X	FUNBC 2001-C2 A2 6 663% 1/1	33736XBZ1			6/22/2010		1/14/2011	862	880				-18	
190	X	FRNK 2007-1 A4 5 03% 2/1	35242XAD3			3/28/2007		10/15/2010	1,979	1,979				0	
191	X	FRNK 2007-1 A4 5 03% 2/1	35242XAD3			3/28/2007		11/15/2010	2,155	2,155				0	
192	X	FRNK 2007-1 A4 5 03% 2/1	35242XAD3			3/28/2007		12/15/2010	1,854	1,854				0	
193	X	FRNK 2007-1 A4 5 03% 2/1	35242XAD3			3/28/2007		1/15/2011	1,632	1,632				0	
194	X	FRNK 2007-1 A4 5 03% 2/1	35242XAD3			3/28/2007		2/15/2011	1,820	1,819				1	
195	X	FRNK 2007-1 A4 5 03% 2/1	35242XAD3			3/28/2007		3/15/2011	1,922	1,922				0	
196	X	FRNK 2007-1 A4 5 03% 2/1	35242XAD3			3/28/2007		4/15/2011	2,010	2,010				0	
197	X	FRNK 2007-1 A4 5 03% 2/1	35242XAD3			3/28/2007		5/15/2011	1,786	1,786				0	
198	X	FRNK 2007-1 A4 5 03% 2/1	35242XAD3			3/28/2007		6/15/2011	609	1,609				-1,000	
199	X	FHLMC GOLD A69290 6.0%	3128L1KB5			12/7/2007		8/15/2011	205	22				183	
200	X	FHLMC GOLD A69290 6.0%	3128L1KB5			12/7/2007		9/15/2011	617	624				-7	
201	X	FHLMC GOLD A69290 6.0%	3128L1KB5			12/7/2007		9/21/2011	14,637	13,483				1,154	
202	X	FHLMC GOLD G11938 4.5%	3128M1BF5			3/14/2006		10/15/2010	77	77				0	
203	X	FHLMC GOLD G11938 4.5%	3128M1BF5			6/13/2007		10/15/2010	155	153				2	
204	X	FHLMC GOLD G11938 4.5%	3128M1BF5			3/14/2006		11/15/2010	88	88				0	

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Long Term CG Distributions										Amount	
Short Term CG Distributions										7,330	
										0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals		Net Gain or Loss
									Gross Sales Price	Cost or Other Basis	
205	X	FHLMC GOLD G11938 4 5%	3128M1BF5			6/13/2007		11/15/2010	176	174	
206	X	FHLMC GOLD G11938 4 5%	3128M1BF5			3/14/2006		12/15/2010	85	85	0
207	X	FHLMC GOLD G11938 4 5%	3128M1BF5			6/13/2007		12/15/2010	170	168	2
208	X	FHLMC GOLD G11938 4 5%	3128M1BF5			3/14/2006		1/15/2011	85	84	1
209	X	FHLMC GOLD G11938 4 5%	3128M1BF5			6/13/2007		1/15/2011	169	168	1
210	X	FHLMC GOLD G04216 5 5%	3128M6AR9			7/21/2010		5/15/2011	173	187	-14
211	X	FHLMC GOLD G04216 5 5%	3128M6AR9			7/21/2010		6/15/2011	209	225	-16
212	X	FHLMC GOLD G04216 5 5%	3128M6AR9			7/21/2010		7/15/2011	146	158	-12
213	X	FHLMC GOLD G04216 5 5%	3128M6AR9			7/21/2010		8/15/2011	143	154	-11
214	X	FHLMC GOLD G04216 5 5%	3128M6AR9			7/21/2010		9/15/2011	179	193	-14
215	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010		10/15/2010	1,183	1,266	-83
216	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010		11/15/2010	1,139	1,218	-79
217	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010		12/15/2010	1,143	1,223	-80
218	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010		1/15/2011	995	1,065	-70
219	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010		2/15/2011	817	874	-57
220	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010		3/15/2011	606	648	-42
221	X	FRNK 2007-1 A4 5 03% 2/	35242XAD3			3/28/2007		7/15/2011	1,727	1,727	0
222	X	FHLMC GOLD G05938 5 0%	3128M74X1			7/19/2010		6/15/2011	940	997	-57
223	X	FHLMC GOLD G05938 5 0%	3128M74X1			7/19/2010		7/15/2011	854	937	-83
224	X	FHLMC GOLD G05938 5 0%	3128M74X1			7/19/2010		8/15/2011	1,334	2,415	-1,081
225	X	FHLMC GOLD G05938 5 0%	3128M74X1			7/19/2010		9/15/2011	1,134	1,203	-69
226	X	FHLMC GOLD G05337 5 5%	3128M7HN9			6/10/2010		10/15/2010	1,253	1,500	-247
227	X	FHLMC GOLD G05337 5 5%	3128M7HN9			6/10/2010		11/15/2010	1,310	1,407	-97
228	X	FHLMC GOLD G05337 5 5%	3128M7HN9			6/10/2010		12/15/2010	447	480	-33
229	X	FHLMC GOLD G05337 5 5%	3128M7HN9			6/10/2010		1/15/2011	1,055	134	921
230	X	FHLMC GOLD G05337 5 5%	3128M7HN9			6/10/2010		2/15/2011	691	1,000	-309
231	X	FHLMC GOLD G05337 5 5%	3128M7HN9			6/10/2010		3/15/2011	365	392	-27
232	X	FHLMC GOLD G05337 5 5%	3128M7HN9			6/10/2010		4/15/2011	181	195	-14
233	X	FHLMC GOLD G05337 5 5%	3128M7HN9			6/10/2010		5/15/2011	311	334	-23
234	X	FHLMC GOLD G05337 5 5%	3128M7HN9			6/10/2010		6/15/2011	455	489	-34
235	X	FHLMC GOLD G05337 5 5%	3128M7HN9			6/10/2010		7/15/2011	316	339	-23
236	X	FHLMC GOLD G05337 5 5%	3128M7HN9			6/10/2010		8/15/2011	190	254	-64
237	X	FHLMC GOLD G05337 5 5%	3128M7HN9			6/10/2010		9/15/2011	422	454	-32
238	X	FHLMC GOLD G05509 6 0%	3128M7N28			6/8/2009		10/15/2010	812	644	168
239	X	BNY MELLON S/T US GVT SEC	05569M780			7/30/2010		12/16/2010	958	966	-8
240	X	BNY MELLON S/T US GVT SEC	05569M780			8/31/2010		12/16/2010	1,015	1,025	-10
241	X	BNY MELLON S/T US GVT SEC	05569M780			9/13/2010		12/16/2010	297,579	300,000	-2,421
242	X	BNY MELLON S/T US GVT SEC	05569M780			9/30/2010		12/16/2010	1,369	1,381	-12
243	X	BNY MELLON S/T US GVT SEC	05569M780			10/29/2010		12/16/2010	911	919	-8
244	X	BNY MELLON S/T US GVT SEC	05569M780			5/14/2010		12/16/2010	173,624	174,896	-1,272
245	X	BNY MELLON EMERGING MKT	05569M855			12/21/2007		4/25/2011	8,000	13,048	-5,048
246	X	BNY MELLON INTERNATIONAL	05569M871			12/15/2004		1/6/2011	28,040	39,719	-11,679
247	X	BNY MELLON INTERNATIONAL	05569M871			12/15/2005		1/6/2011	68,185	98,988	-30,803
248	X	BNY MELLON INTERNATIONAL	05569M871			12/14/2006		1/6/2011	59,748	93,502	-33,754
249	X	BNY MELLON INTERNATIONAL	05569M871			10/28/2004		1/6/2011	144,027	135,000	9,027
250	X	BNY MELLON INTERNATIONAL	05569M871			10/28/2004		4/25/2011	7,000	9,157	-2,157
251	X	BACM 2005-6 A2 5 165% 9	05947U4A3			2/1/2010		10/10/2010	2,886	2,944	-58
252	X	BACM 2005-6 A2 5 165% 9	05947U4A3			2/1/2010		11/10/2010	117	119	-2
253	X	BACM 2005-6 A2 5 165% 9	05947U4A3			2/1/2010		12/10/2010	131	134	-3
254	X	BACM 2005-6 A2 5 165% 9	05947U4A3			2/1/2010		1/10/2011	107	109	-2
255	X	BACM 2005-6 A2 5 165% 9	05947U4A3			2/1/2010		5/10/2011	65	66	-1

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Long Term CG Distributions										Amount				
Short Term CG Distributions										7,330				
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals					
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
256	X	BACM 2005-6 A2 5.165% 9	05947U4A3			2/1/2010		6/10/2011	877	895				-18
257	X	CSFB 2005-C4 A2 5.017% 8	225458N20			1/29/2010		10/15/2010	156	158				-2
258	X	CSFB 2005-C4 A2 5.017% 8	225458N20			4/12/2010		10/15/2010	235	235				0
259	X	CSFB 2005-C4 A2 5.017% 8	225458N20			1/29/2010		11/18/2010	31	31				0
260	X	CSFB 2005-C4 A2 5.017% 8	225458N20			4/12/2010		11/18/2010	46	46				0
261	X	DEERE JOHN CAP CORP NT 7	244217BG9			4/12/2006		12/1/2010	10,796	10,680				116
262	X	DEERE JOHN CAP CORP NT 7	244217BG9			1/24/2007		12/1/2010	10,796	10,703				93
263	X	DIAGEO FINANCE BV 5.5%	25244SAD3			3/27/2006		8/30/2011	16,101	14,980				1,121
264	X	FHLMC GOLD A68027 6.0%	3128KY4L0			12/7/2007		10/15/2010	278	281				-3
265	X	FHLMC GOLD A68027 6.0%	3128KY4L0			12/7/2007		10/27/2010	11,267	10,528				739
266	X	FHLMC GOLD A69852 5.5%	3128L15M8			12/7/2007		10/15/2010	286	285				1
267	X	FHLMC GOLD A69852 5.5%	3128L15M8			12/7/2007		11/15/2010	343	341				2
268	X	FHLMC GOLD A69852 5.5%	3128L15M8			12/7/2007		12/15/2010	334	333				1
269	X	FHLMC GOLD A69852 5.5%	3128L15M8			12/7/2007		1/15/2011	378	376				2
270	X	FHLMC GOLD A69852 5.5%	3128L15M8			12/7/2007		2/15/2011	354	353				1
271	X	FHLMC GOLD A69852 5.5%	3128L15M8			12/7/2007		3/15/2011	208	207				1
272	X	FHLMC GOLD A69852 5.5%	3128L15M8			12/7/2007		4/15/2011	220	219				1
273	X	FHLMC GOLD A69852 5.5%	3128L15M8			12/7/2007		5/15/2011	301	299				2
274	X	FHLMC GOLD A69852 5.5%	3128L15M8			12/7/2007		6/15/2011	172	172				0
275	X	FHLMC GOLD A69852 5.5%	3128L15M8			12/7/2007		7/15/2011	174	174				0
276	X	FHLMC GOLD A69852 5.5%	3128L15M8			12/7/2007		8/15/2011	212	211				1
277	X	FNMA POOL # 966608 5.5%	31414HKV8			2/15/2008		2/25/2011	1,231	1,232				-1
278	X	FNMA POOL # 966608 5.5%	31414HKV8			2/15/2008		3/25/2011	358	358				0
279	X	FNMA POOL # 966608 5.5%	31414HKV8			2/15/2008		4/25/2011	356	356				0
280	X	FNMA POOL # 966608 5.5%	31414HKV8			2/15/2008		5/25/2011	394	394				0
281	X	FNMA POOL # 966608 5.5%	31414HKV8			2/15/2008		6/25/2011	222	222				0
282	X	FNMA POOL # 966608 5.5%	31414HKV8			2/15/2008		7/25/2011	1,303	1,304				-1
283	X	FNMA POOL # 966608 5.5%	31414HKV8			2/15/2008		8/25/2011	284	284				0
284	X	FNMA POOL # 966608 5.5%	31414HKV8			2/15/2008		9/25/2011	418	418				0
285	X	FNMA POOL # 995230 6.5%	31416BST6			4/26/2010		10/25/2010	402	434				-32
286	X	FNMA POOL # 995230 6.5%	31416BST6			4/26/2010		10/27/2010	12,981	12,739				242
287	X	FNMA POOL # AA7694 4.5%	31416RRQ8			11/10/2009		10/25/2010	626	651				-25
288	X	FNMA POOL # AA7694 4.5%	31416RRQ8			11/10/2009		11/25/2010	1,269	1,320				-51
289	X	FNMA POOL # AA7694 4.5%	31416RRQ8			11/10/2009		12/25/2010	1,515	1,575				-60
290	X	FNMA POOL # AA7694 4.5%	31416RRQ8			11/10/2009		1/25/2011	926	963				-37
291	X	FNMA POOL # AA7694 4.5%	31416RRQ8			11/10/2009		2/25/2011	1,366	1,421				-55
292	X	FNMA POOL # AA7694 4.5%	31416RRQ8			11/10/2009		3/25/2011	620	645				-25
293	X	FNMA POOL # AA7694 4.5%	31416RRQ8			11/10/2009		4/25/2011	546	568				-22
294	X	HMOT 2007-1 A4 5.21% 6	41283UAD7			1/23/2007		3/15/2011	449	449				0
295	X	HMOT 2007-1 A4 5.21% 6	41283UAD7			1/23/2007		4/15/2011	514	514				0
296	X	HMOT 2007-1 A4 5.21% 6	41283UAD7			1/23/2007		5/15/2011	444	444				0
297	X	HMOT 2007-1 A4 5.21% 6	41283UAD7			1/23/2007		6/15/2011	455	455				0
298	X	HMOT 2007-1 A4 5.21% 6	41283UAD7			1/23/2007		7/15/2011	437	437				0
299	X	HMOT 2007-1 A4 5.21% 6	41283UAD7			1/23/2007		8/15/2011	393	393				0
300	X	HMOT 2007-1 A4 5.21% 6	41283UAD7			1/23/2007		9/15/2011	411	411				0
301	X	HAT 2007-1 A4 5.33% 11/	44329FAD0			2/28/2008		10/17/2010	504	519				-15
302	X	FHLMC GOLD C91186 5.0%	3128P7J79			8/20/2008		7/15/2011	201	199				2
303	X	FHLMC GOLD C91186 5.0%	3128P7J79			8/20/2008		8/15/2011	156	154				2
304	X	FHLMC GOLD C91186 5.0%	3128P7J79			8/20/2008		9/15/2011	251	249				2
305	X	FHLMC GOLD C91194 5.0%	3128P7KF9			8/20/2008		10/15/2010	677	670				7
306	X	FHLMC GOLD C91194 5.0%	3128P7KF9			8/20/2008		11/15/2010	309	305				4
Totals									8,137,937	9,065,207				-927,270
Other sales									0	0				0

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Long Term CG Distributions										Amount			
Short Term CG Distributions										7,330			
										0			
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation
307	X	FHLMC GOLD C91194 5.0%	3128P7KF9			8/20/2008		12/15/2010	892	882			10
308	X	FHLMC GOLD C91194 5.0%	3128P7KF9			8/20/2008		1/15/2011	874	864			10
309	X	FHLMC GOLD C91194 5.0%	3128P7KF9			8/20/2008		2/15/2011	843	834			9
310	X	FHLMC GOLD C91194 5.0%	3128P7KF9			8/20/2008		3/15/2011	369	366			3
311	X	FHLMC GOLD C91194 5.0%	3128P7KF9			8/20/2008		4/15/2011	329	326			3
312	X	FHLMC GOLD C91194 5.0%	3128P7KF9			8/20/2008		5/15/2011	471	466			5
313	X	FHLMC GOLD C91194 5.0%	3128P7KF9			8/20/2008		6/15/2011	134	132			2
314	X	FHLMC GOLD C91194 5.0%	3128P7KF9			8/20/2008		7/15/2011	231	229			2
315	X	FHLMC GOLD C91194 5.0%	3128P7KF9			8/20/2008		8/15/2011	247	245			2
316	X	FHLMC GOLD C91194 5.0%	3128P7KF9			8/20/2008		9/15/2011	246	244			2
317	X	FHLMC GOLD C91194 5.0%	3128QHSN1			5/14/2007		10/15/2010	0	0			0
318	X	FHLMC POOL # 1N142 5.7880%	3128QHSN1			5/14/2007		11/15/2010	304	306			-2
319	X	FHLMC POOL # 1N142 5.755%	3128QHSN1			5/14/2007		12/15/2010	6,142	5,911			231
320	X	FHLMC POOL # 1N142 5.7393%	3128QHSN1			5/14/2007		12/15/2010	576	579			-3
321	X	FEDERAL HOME LN MTG 4.7	3128X2EV3			10/25/2004		12/8/2010	50,000	50,624			-624
322	X	FED HOME LN MTG CORP 2	3128X9KL3			10/28/2009		11/5/2010	25,000	25,031			-31
323	X	FHLMC GOLD POOL A90393 5	312938NJ8			3/8/2010		10/15/2010	665	692			-27
324	X	FHLMC GOLD POOL A90393 5	312938NJ8			3/8/2010		11/15/2010	332	345			-13
325	X	FHLMC GOLD POOL A90393 5	312938NJ8			3/8/2010		12/15/2010	331	345			-14
326	X	FHLMC GOLD POOL A90393 5	312938NJ8			3/8/2010		1/15/2011	327	341			-14
327	X	FHLMC GOLD POOL A90393 5	312938NJ8			3/8/2010		2/15/2011	494	514			-20
328	X	FHLMC GOLD POOL A90393 5	312938NJ8			3/8/2010		3/15/2011	28	29			-1
329	X	FHLMC GOLD A90393 5.0%	312938NJ8			3/8/2010		4/15/2011	25	26			-1
330	X	FHLMC GOLD A90393 5.0%	312938NJ8			3/8/2010		5/15/2011	27	28			-1
331	X	FHLMC GOLD A90393 5.0%	312938NJ8			3/8/2010		6/15/2011	25	26			-1
332	X	FHLMC GOLD A90393 5.0%	312938NJ8			3/8/2010		7/15/2011	26	27			-1
333	X	FHLMC GOLD A90393 5.0%	312938NJ8			3/8/2010		8/15/2011	26	27			-1
334	X	FHLMC GOLD A90393 5.0%	312938NJ8			3/8/2010		9/15/2011	618	643			-25
335	X	FHLMC GOLD A92821 5.0%	312941D20			7/22/2010		10/15/2010	262	279			-17
336	X	FHLMC GOLD A92821 5.0%	312941D20			7/22/2010		11/15/2010	269	286			-17
337	X	FHLMC GOLD A92821 5.0%	312941D20			7/22/2010		12/15/2010	318	338			-20
338	X	FHLMC GOLD A92821 5.0%	312941D20			7/22/2010		1/15/2011	388	412			-24
339	X	FHLMC GOLD A92821 5.0%	312941D20			7/22/2010		2/15/2011	183	194			-11
340	X	HAT 2007-1 A4 5.33% 11/1	44329FAD0			2/28/2008		11/17/2010	473	486			-13
341	X	HAT 2007-1 A4 5.33% 11/1	44329FAD0			2/28/2008		12/17/2010	429	442			-13
342	X	HAT 2007-1 A4 5.33% 11/1	44329FAD0			2/28/2008		1/17/2011	434	446			-12
343	X	HAT 2007-1 A4 5.33% 11/1	44329FAD0			2/28/2008		2/17/2011	431	444			-13
344	X	WBCMT 2003-C3 A1 4.037% 2/1	929766CT8			7/20/2010		3/15/2011	124	126			-2
345	X	WBCMT 2003-C3 A1 4.037% 2/1	929766CT8			7/20/2010		4/15/2011	769	781			-12
346	X	WBCMT 2003-C3 A1 4.037% 2/1	929766CT8			7/20/2010		5/15/2011	56	57			-1
347	X	WBCMT 2003-C3 A1 4.037% 2/1	929766CT8			7/20/2010		6/15/2011	53	54			-1
348	X	WBCMT 2003-C3 A1 4.037% 2/1	929766CT8			7/20/2010		7/15/2011	57	58			-1
349	X	WBCMT 2003-C3 A1 4.037% 2/1	929766CT8			7/20/2010		8/15/2011	53	54			-1
350	X	WBCMT 2003-C3 A1 4.037% 2/1	929766CT8			7/20/2010		9/15/2011	53	54			-1
351	X	WBCMT 2007-C32 A1 5.686%	92978YAA8			1/13/2010		10/15/2010	602	620			-18
352	X	WBCMT 2007-C32 A1 5.686%	92978YAA8			1/13/2010		11/15/2010	534	550			-16
353	X	WBCMT 2007-C32 A1 5.686%	92978YAA8			1/13/2010		12/15/2010	608	626			-18
354	X	WBCMT 2007-C32 A1 5.686%	92978YAA8			1/13/2010		1/15/2011	540	556			-16
355	X	WBCMT 2007-C32 A1 5.686%	92978YAA8			1/13/2010		2/15/2011	543	559			-16
356	X	WBCMT 2007-C32 A1 5.686%	92978YAA8			1/13/2010		3/17/2011	12,266	12,629			-363
357	X	WASHINGTON ST 3.547%	93974CQV5			5/25/2010		1/12/2011	10,088	10,000			88

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Long Term CG Distributions										Amount		Totals				Net Gain or Loss	
Short Term CG Distributions										7,330		Securities				-927,270	
										0		Other sales				0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss			
358	X	FNMA POOL # 888279 4 5%	31410F2L8			6/6/2007		1/25/2011	332	320				12			
359	X	FNMA POOL # 888279 4 5%	31410F2L8			6/6/2007		2/16/2011	8,590	8,155				435			
360	X	FNMA POOL # 888279 4 5%	31410F2L8			6/6/2007		2/25/2011	184	177				7			
361	X	FNMA POOL # 888214 5 0%	31410FYK5			1/15/2008		10/25/2010	410	416				-6			
362	X	FNMA POOL # 888214 5 0%	31410FYK5			1/15/2008		11/25/2010	459	466				-7			
363	X	FNMA POOL # 888214 5 0%	31410FYK5			1/15/2008		12/25/2010	453	460				-7			
364	X	FNMA POOL # 888214 5 0%	31410FYK5			1/15/2008		1/25/2011	553	561				-8			
365	X	FNMA POOL # 888214 5 0%	31410FYK5			1/15/2008		2/25/2011	376	382				-6			
366	X	FNMA POOL # 888214 5 0%	31410FYK5			1/15/2008		3/25/2011	311	316				-5			
367	X	FNMA POOL # 888214 5 0%	31410FYK5			1/15/2008		4/18/2011	10,520	9,987				533			
368	X	FNMA POOL # 888214 5 0%	31410FYK5			1/15/2008		4/25/2011	383	389				-6			
369	X	FNMA POOL # 888214 5 0%	31410FYK5			1/15/2008		5/25/2011	356	362				-6			
370	X	FNMA POOL # 889291 5 0%	31410G7C1			5/20/2009		10/25/2010	794	824				-30			
371	X	FNMA POOL # 889291 5 0%	31410G7C1			8/2/2010		10/25/2010	496	530				-34			
372	X	FNMA POOL # 889291 5 0%	31410G7C1			8/2/2010		11/11/2010	11,873	11,899				-26			
373	X	FNMA POOL # 889291 5 0%	31410G7C1			5/20/2009		11/11/2010	6,260	6,095				165			
374	X	FNMA POOL # 889291 5 0%	31410G7C1			5/20/2009		11/25/2010	1,317	1,366				-49			
375	X	FNMA POOL # 889291 5 0%	31410G7C1			5/20/2009		12/25/2010	481	499				-18			
376	X	FNMA POOL # 889291 5 0%	31410G7C1			5/20/2009		1/25/2011	593	615				-22			
377	X	FNMA POOL # 889291 5 0%	31410G7C1			5/20/2009		2/25/2011	427	443				-16			
378	X	FNMA POOL # 889291 5 0%	31410G7C1			5/20/2009		3/25/2011	369	382				-13			
379	X	FNMA POOL # 889291 5 0%	31410G7C1			5/20/2009		4/18/2011	8,799	8,578				221			
380	X	FNMA POOL # 889291 5 0%	31410G7C1			5/20/2009		4/25/2011	265	275				-10			
381	X	FNMA POOL # 889291 5 0%	31410G7C1			5/20/2009		5/25/2011	233	241				-8			
382	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		10/25/2010	156	168				-12			
383	X	FNMA POOL 888890 6 5%	31410GRK1			6/17/2010		10/25/2010	104	114				-10			
384	X	FNMA POOL 888890 6 5%	31410GRK1			7/16/2010		10/25/2010	208	230				-22			
385	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		11/25/2010	145	156				-11			
386	X	FNMA POOL 888890 6 5%	31410GRK1			6/17/2010		11/25/2010	97	106				-9			
387	X	FNMA POOL 888890 6 5%	31410GRK1			7/16/2010		11/25/2010	193	213				-20			
388	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		12/25/2010	148	159				-11			
389	X	FNMA POOL 888890 6 5%	31410GRK1			6/17/2010		12/25/2010	98	108				-10			
390	X	FNMA POOL 888890 6 5%	31410GRK1			7/16/2010		12/25/2010	197	217				-20			
391	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		1/25/2011	161	173				-12			
392	X	FNMA POOL 888890 6 5%	31410GRK1			6/17/2010		1/25/2011	107	117				-10			
393	X	FNMA POOL 888890 6 5%	31410GRK1			7/16/2010		1/25/2011	214	236				-22			
394	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		2/25/2011	160	172				-12			
395	X	FNMA POOL 888890 6 5%	31410GRK1			6/17/2010		2/25/2011	107	117				-10			
396	X	FNMA POOL 888890 6 5%	31410GRK1			7/16/2010		2/25/2011	213	235				-22			
397	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		3/25/2011	130	140				-10			
398	X	FNMA POOL 888890 6 5%	31410GRK1			6/17/2010		3/25/2011	87	95				-8			
399	X	FNMA POOL 888890 6 5%	31410GRK1			7/16/2010		3/25/2011	174	192				-18			
400	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		4/25/2011	157	169				-12			
401	X	HAT 2007-1 A4 5 33% 11/	44329FAD0			2/28/2008		3/17/2011	441	454				-13			
402	X	HAT 2007-1 A4 5 33% 11/	44329FAD0			2/28/2008		4/18/2011	6,437	6,624				-187			
403	X	HART 2006-B A4 5 15% 5/	44920DAD8			10/27/2006		10/15/2010	476	476				0			
404	X	HART 2006-B A4 5 15% 5/	44920DAD8			10/27/2006		11/15/2010	454	454				0			
405	X	HART 2006-B A4 5 15% 5/	44920DAD8			10/27/2006		12/15/2010	5,488	5,487				1			
406	X	INTUIT INC 5 4% 3/15/	461202AA1			3/14/2007		1/20/2011	5,227	5,016				211			
407	X	INTUIT INC 5 4% 3/15/	461202AA1			8/13/2007		1/20/2011	10,453	9,905				548			
408	X	INTUIT INC 5 4% 3/15/	461202AA1			3/7/2007		1/20/2011	5,227	5,000				227			

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Long Term CG Distributions														Amount	
Short Term CG Distributions														7,330	
														0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals		Cost, Other Basis and Expenses		Net Gain or Loss		
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements		Depreciation	
409	X	JPMCC 2001-CIB2 A3 6 429%	46625MCU1			6/29/2010		10/15/2010	1,536	1,584			-48		
410	X	JPMCC 2001-CIB2 A3 6 429%	46625MCU1			6/29/2010		11/15/2010	144	149			-5		
411	X	JPMCC 2001-CIB2 A3 6 429%	46625MCU1			6/29/2010		12/15/2010	2,301	2,373			-72		
412	X	JPMCC 2001-CIB2 A3 6 429%	46625MCU1			6/29/2010		1/15/2011	2,890	2,981			-91		
413	X	JPMCC 2001-CIB2 A3 6 429%	46625MCU1			6/29/2010		2/15/2011	2,646	2,729			-83		
414	X	JPMCC 2001-CIB2 A3 6 429%	46625MCU1			6/29/2010		3/15/2011	5,117	5,277			-160		
415	X	JPMCC 2001-CIB2 A3 6 429%	46625MCU1			6/29/2010		4/15/2011	2,740	2,825			-85		
416	X	JPMCC 2001-CIB2 A3 6 429%	46625MCU1			6/29/2010		5/15/2011	2,823	2,911			-88		
417	X	JPMCC 2001-CIB2 A3 6 429%	46625MCU1			6/29/2010		6/15/2011	5,713	5,891			-178		
418	X	JPMCC 2001-CIB2 A3 6 429%	46625MCU1			6/29/2010		7/15/2011	730	752			-22		
419	X	JPMCC 2001-CIB2 A3 6 429%	46625MCU1			6/29/2010		8/15/2011	613	632			-19		
420	X	LBUS 2000-C5 A2 6 51%	52108HC8			2/10/2010		10/15/2010	1,953	2,001			-48		
421	X	LBUS 2000-C5 A2 6 51%	52108HC8			2/10/2010		11/15/2010	3,273	3,353			-80		
422	X	LBUS 2000-C5 A2 6 51%	52108HC8			2/10/2010		12/15/2010	223	228			-5		
423	X	LBUS 2000-C5 A2 6 51%	52108HC8			2/10/2010		1/15/2011	93	95			-2		
424	X	LBUS 2003-C7 A2 4 064%	52108HUK8			1/29/2010		10/15/2010	44	45			-1		
425	X	LBUS 2003-C7 A2 4 064%	52108HUK8			1/29/2010		11/15/2010	42	42			0		
426	X	LBUS 2003-C7 A2 4 064%	52108HUK8			1/29/2010		12/15/2010	45	46			-1		
427	X	LBUS 2003-C7 A2 4 064%	52108HUK8			1/29/2010		1/15/2011	42	42			0		
428	X	LBUS 2003-C7 A2 4 064%	52108HUK8			1/29/2010		2/15/2011	42	43			-1		
429	X	LBUS 2003-C7 A2 4 064%	52108HUK8			1/29/2010		3/15/2011	50	50			0		
430	X	LBUS 2003-C7 A2 4 064%	52108HUK8			1/29/2010		4/15/2011	294	295			-1		
431	X	LBUS 2003-C7 A2 4 064%	52108HUK8			1/29/2010		5/15/2011	46	46			0		
432	X	LBUS 2003-C7 A2 4 064%	52108HUK8			1/29/2010		6/15/2011	205	207			-2		
433	X	FLHMC GOLD A92821 5 0%	312941D20			7/22/2010		3/15/2011	149	158			-9		
434	X	FLHMC GOLD A92821 5 0%	312941D20			7/22/2010		4/15/2011	117	124			-7		
435	X	FLHMC GOLD A92821 5 0%	312941D20			7/22/2010		5/15/2011	90	95			-5		
436	X	FLHMC GOLD A92821 5 0%	312941D20			7/22/2010		6/15/2011	92	98			-6		
437	X	FLHMC GOLD A92821 5 0%	312941D20			7/22/2010		7/15/2011	138	147			-9		
438	X	FLHMC GOLD A92821 5 0%	312941D20			7/22/2010		8/15/2011	236	251			-15		
439	X	FLHMC GOLD A92821 5 0%	312941D20			7/22/2010		9/15/2011	199	212			-13		
440	X	FLHMC GOLD A92988 5 0%	312941J99			7/22/2010		11/15/2010	245	260			-15		
441	X	FLHMC GOLD A92988 5 0%	312941J99			10/6/2010		11/15/2010	123	129			-6		
442	X	FLHMC GOLD A92988 5 0%	312941J99			7/22/2010		12/15/2010	484	514			-30		
443	X	FLHMC GOLD A92988 5 0%	312941J99			10/6/2010		12/15/2010	242	256			-14		
444	X	FLHMC GOLD A92988 5 0%	312941J99			7/22/2010		1/15/2011	549	583			-34		
445	X	FLHMC GOLD A92988 5 0%	312941J99			10/6/2010		1/15/2011	275	290			-15		
446	X	FLHMC GOLD A92988 5 0%	312941J99			7/22/2010		2/15/2011	499	529			-30		
447	X	FLHMC GOLD A92988 5 0%	312941J99			10/6/2010		2/15/2011	249	263			-14		
448	X	FLHMC GOLD A92988 5 0%	312941J99			7/22/2010		3/4/2011	18,531	18,833			-302		
449	X	FLHMC GOLD A92988 5 0%	312941J99			10/6/2010		3/4/2011	8,572	8,659			-87		
450	X	FNMA POOL 888890 6 5%	31410GRK1			6/17/2010		4/25/2011	105	115			-10		
451	X	FNMA POOL 888890 6 5%	31410GRK1			7/16/2010		4/25/2011	210	231			-21		
452	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		5/25/2011	121	130			-9		
453	X	FNMA POOL 888890 6 5%	31410GRK1			6/17/2010		5/25/2011	80	88			-8		
454	X	FNMA POOL 888890 6 5%	31410GRK1			7/16/2010		5/25/2011	161	177			-16		
455	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		6/25/2011	159	171			-12		
456	X	FNMA POOL 888890 6 5%	31410GRK1			6/17/2010		6/25/2011	106	116			-10		
457	X	FNMA POOL 888890 6 5%	31410GRK1			7/16/2010		6/25/2011	212	234			-22		
458	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		7/25/2011	120	129			-9		
459	X	FNMA POOL 888890 6 5%	31410GRK1			6/17/2010		7/25/2011	80	88			-8		

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Long Term CG Distributions										Amount			
Short Term CG Distributions										7,330			
										0			
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals			Net Gain or Loss	
									Gross Sales Price	Cost or Other Basis	Valuation Method		Expense of Sale and Cost of Improvements
460	X	FNMA POOL 888890 6 5%	31410GRK1			7/16/2010		7/25/2011	160	176		-16	0
461	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		8/25/2011	121	130		-9	
462	X	FNMA POOL 888890 6 5%	31410GRK1			7/16/2010		8/25/2011	80	88		-8	
463	X	FNMA POOL 888890 6 5%	31410GRK1			7/16/2010		8/25/2011	161	177		-16	
464	X	FNMA POOL 888890 6 5%	31410GRK1			7/16/2010		9/21/2011	3,476	3,444		32	
465	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		9/25/2011	115	124		-9	
466	X	FNMA POOL 888890 6 5%	31410GRK1			6/17/2010		9/25/2011	77	84		-7	
467	X	FNMA POOL 888890 6 5%	31410GRK1			7/16/2010		9/25/2011	153	169		-16	
468	X	FNMA POOL # 888967 6 0%	31410GT9			6/9/2008		10/25/2010	431	437		-6	
469	X	FNMA POOL # 888967 6 0%	31410GT9			6/9/2008		11/25/2010	539	547		-8	
470	X	FNMA POOL # 888967 6 0%	31410GT9			6/9/2008		12/25/2010	466	473		-7	
471	X	FNMA POOL # 888967 6 0%	31410GT9			6/9/2008		1/25/2011	409	415		-6	
472	X	FNMA POOL # 888967 6 0%	31410GT9			6/9/2008		2/25/2011	402	408		-6	
473	X	AT&T INC 5 8% 2/15/1	00208RAR3			2/23/2011		3/24/2011	11,168	11,170		-2	
474	X	AT&T INC 5 8% 2/15/1	00208RAR3			10/27/2009		4/26/2011	11,199	10,718		481	
475	X	COMMIT TO PUR FNMA SFM 01F040C8	01F040C8			11/9/2010		12/13/2010	20,566	20,927		-361	
476	X	FNMA POOL # 888967 6 0%	31410GT9			6/9/2008		3/25/2011	366	372		-6	
477	X	FNMA POOL # 888967 6 0%	31410GT9			6/9/2008		4/25/2011	357	362		-5	
478	X	FNMA POOL # 888967 6 0%	31410GT9			6/9/2008		5/25/2011	339	344		-5	
479	X	FNMA POOL # 888967 6 0%	31410GT9			6/9/2008		6/25/2011	278	282		-4	
480	X	FNMA POOL # 888967 6 0%	31410GT9			6/9/2008		7/25/2011	368	373		-5	
481	X	FNMA POOL # 888967 6 0%	31410GT9			6/9/2008		8/25/2011	282	286		-4	
482	X	FNMA POOL # 888967 6 0%	31410GT9			6/9/2008		9/25/2011	310	315		-5	
483	X	FNMA POOL # 889072 6 5% 1	31410GW90			7/16/2010		10/25/2010	141	155		-14	
484	X	FNMA POOL # 889072 6 5% 1	31410GW90			7/16/2010		10/27/2010	6,320	6,315		5	
485	X	FNMA POOL # 889572 5 5%	31410KJR6			8/19/2009		10/25/2010	258	268		-10	
486	X	FNMA POOL # 889572 5 5%	31410KJR6			8/19/2009		11/25/2010	260	269		-9	
487	X	FNMA POOL # 889572 5 5%	31410KJR6			8/19/2009		12/25/2010	261	271		-10	
488	X	FNMA POOL # 889572 5 5%	31410KJR6			8/19/2009		1/25/2011	249	258		-9	
489	X	FNMA POOL # 889572 5 5%	31410KJR6			8/19/2009		2/25/2011	220	229		-9	
490	X	FNMA POOL # 889572 5 5%	31410KJR6			8/19/2009		3/25/2011	176	183		-7	
491	X	FNMA POOL # 889572 5 5%	31410KJR6			8/19/2009		4/20/2011	6,388	6,187		201	
492	X	FNMA POOL # 889572 5 5%	31410KJR6			8/19/2009		4/25/2011	172	179		-7	
493	X	FNMA POOL # 889572 5 5%	31410KJR6			8/19/2009		5/25/2011	152	158		-6	
494	X	FNMA POOL # 889668 6 0%	31410KMR2			6/13/2008		10/25/2010	439	439		0	
495	X	FNMA POOL # 889668 6 0%	31410KMR2			6/13/2008		11/25/2010	338	338		0	
496	X	FNMA POOL # 889668 6 0%	31410KMR2			6/13/2008		12/25/2010	636	636		0	
497	X	FNMA POOL # 889668 6 0%	31410KMR2			6/13/2008		1/25/2011	605	605		0	
498	X	FNMA POOL # 889668 6 0%	31410KMR2			6/13/2008		2/25/2011	336	336		0	
499	X	FLHMC GOLD A92988 5 0%	312941J99			10/6/2010		3/15/2011	664	701		-37	
500	X	FLHMC GOLD A95160 4 0%	312943WV1			4/8/2011		5/15/2011	191	186		5	
501	X	FLHMC GOLD A95160 4 0%	312943WV1			4/8/2011		6/15/2011	270	263		7	
502	X	FLHMC GOLD A95160 4 0%	312943WV1			4/8/2011		7/15/2011	280	273		7	
503	X	FLHMC GOLD A95160 4 0%	312943WV1			4/8/2011		8/2/2011	29,573	28,204		1,369	
504	X	FLHMC GOLD A95160 4 0%	312943WV1			4/8/2011		8/15/2011	307	300		7	
505	X	FLHMC GOLD A95160 4 0%	312943WV1			4/8/2011		9/15/2011	89	87		2	
506	X	FLHMC GOLD A95828 4 5%	312944PM7			12/17/2010		2/15/2011	261	266		-5	
507	X	FLHMC GOLD A95828 4 5%	312944PM7			12/17/2010		3/15/2011	268	273		-5	
508	X	FLHMC GOLD A95828 4 5%	312944PM7			12/17/2010		4/15/2011	160	163		-3	
509	X	FLHMC GOLD A95828 4 5%	312944PM7			12/17/2010		5/15/2011	354	361		-7	
510	X	FLHMC GOLD A95828 4 5%	312944PM7			12/17/2010		6/15/2011	205	208		-3	

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Long Term CG Distributions															Amount	
Short Term CG Distributions															7,330	
															0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals			Net Gain or Loss				
									Gross Sales Price	Cost or Other Basis	Valuation Method					
511	X	FHLMC GOLD A95828	4 5%	312944PM7		12/17/2010		7/15/2011	495	504		-9				
512	X	FHLMC GOLD A95828	4 5%	312944PM7		12/17/2010		8/15/2011	460	469		-9				
513	X	FHLMC GOLD A95828	4 5%	312944PM7		12/17/2010		9/15/2011	354	361		-7				
514	X	FED AGRIMTGE CORP	2 1%	31315PMD8		7/29/2009		1/6/2011	25,505	25,000		505				
515	X	LBUBS 2003-C7 A2	4 064%	52108HUK8		1/29/2010		7/15/2011	210	211		-1				
516	X	LBUBS 2003-C7 A2	4 064%	52108HUK8		1/29/2010		8/15/2011	40	40		0				
517	X	LBUBS 2003-C7 A2	4 064%	52108HUK8		1/29/2010		9/15/2011	40	40		0				
518	X	MLMT 2005-CK11A2FL	0 39401	59022HMT6		10/20/2010		11/12/2010	798	792		6				
519	X	MLMT 2005-CK11 A2F	0 3784%	59022HMT6		10/20/2010		12/12/2010	862	856		6				
520	X	MLMT 2005-CK11 A2F	0 4001%	59022HMT6		10/20/2010		1/12/2011	3,048	3,025		23				
521	X	MLMT 2005-CK11 A2F	0 39922%	59022HMT6		10/20/2010		2/12/2011	8,561	8,497		64				
522	X	MLMT 2005-CK11 A2F	0 36321%	59022HMT6		10/20/2010		3/12/2011	10	10		0				
523	X	MLMT 2005-CK11 A2F	0 39309%	59022HMT6		10/20/2010		4/12/2011	11,857	11,768		89				
524	X	MICROSOFT CORP	5 3%	594918AM6		2/3/2011		5/17/2011	10,518	9,915		603				
525	X	MSC 2007-IQ14 A1	5 38%	61754KAA3		1/18/2010		12/15/2010	2,217	2,270		-53				
526	X	MSC 2007-IQ14 A1	5 38%	61754KAA3		1/18/2010		1/15/2011	4,436	4,541		-105				
527	X	MSC 2007-IQ14 A1	5 38%	61754KAA3		1/18/2010		2/15/2011	580	593		-13				
528	X	MSC 2007-IQ14 A1	5 38%	61754KAA3		1/18/2010		3/15/2011	16,424	16,814		-390				
529	X	NYSE EURONEXT	4 8%	629491AA9		8/2/2010		1/18/2011	5,390	5,446		-56				
530	X	NEW YORK NY	5 817%	64966HAL1		10/7/2010		10/14/2010	4,938	5,000		-62				
531	X	NEW YORK NY	5 817%	64966HAL1		10/7/2010		10/14/2010	4,925	5,000		-75				
532	X	NEW YORK NY	5 817%	64966HAL1		10/7/2010		10/28/2010	4,938	5,000		-62				
533	X	NEW YORK NY	5 817%	64966HAL1		10/7/2010		10/29/2010	4,948	5,000		-52				
534	X	NEW YORK NY	5 817%	64966HAL1		10/7/2010		11/3/2010	4,938	5,000		-62				
535	X	NEW YORK NY	5 817%	64966HAL1		10/7/2010		11/4/2010	4,956	5,000		-44				
536	X	NEW YORK NY	5 817%	64966HAL1		10/7/2010		2/9/2011	4,632	5,000		-368				
537	X	NEW YORK NY	5 817%	64966HAL1		10/7/2010		2/9/2011	4,627	5,000		-373				
538	X	NEW YORK NY	5 817%	64966HAL1		10/7/2010		2/23/2011	4,790	5,000		-210				
539	X	NEW YORK NY CITY MU 6 28	64972FY26			11/10/2010		11/12/2010	5,029	5,000		29				
540	X	NEW YORK NY CITY TR 6 828	64972HR80			11/19/2010		12/8/2010	20,106	20,000		106				
541	X	PMCF 2001-ROCK A2	6 605%	74438WAB2		2/24/2010		10/10/2010	2,628	2,729		-101				
542	X	PMCF 2001-ROCK A2	6 605%	74438WAB2		2/24/2010		11/10/2010	3,435	3,568		-133				
543	X	PMCF 2001-ROCK A2	6 605%	74438WAB2		2/24/2010		12/10/2010	4,383	4,552		-169				
544	X	PMCF 2001-ROCK A2	6 605%	74438WAB2		2/24/2010		1/10/2011	2,831	2,940		-109				
545	X	PMCF 2001-ROCK A2	6 605%	74438WAB2		2/24/2010		2/10/2011	1,926	2,001		-75				
546	X	PMCF 2001-ROCK A2	6 605%	74438WAB2		2/24/2010		3/10/2011	1,032	1,072		-40				
547	X	PMCF 2001-ROCK A2	6 605%	74438WAB2		2/24/2010		4/10/2011	3,420	3,552		-132				
548	X	DREYFUS SELECT MGER SIC	86271F677			12/31/2010		4/25/2011	5,000	4,628		372				
549	X	FNMA POOL # 889668	6 0%	31410KMR2		6/13/2008		5/25/2011	553	553		0				
550	X	FNMA POOL # 889668	6 0%	31410KMR2		6/13/2008		6/25/2011	562	562		0				
551	X	FNMA POOL # 889668	6 0%	31410KMR2		6/13/2008		7/25/2011	428	428		0				
552	X	FNMA POOL # 889668	6 0%	31410KMR2		6/13/2008		8/25/2011	460	459		1				
553	X	FNMA POOL # 889668	6 0%	31410KMR2		6/13/2008		9/25/2011	195	195		0				
554	X	FNMA POOL # 899651	6 5%	31410WQC5		3/10/2009		10/25/2010	70	74		-4				
555	X	FNMA POOL # 899651	6 5%	31410WQC5		8/24/2007		10/25/2010	47	48		-1				
556	X	FNMA POOL # 899651	6 5%	31410WQC5		3/10/2009		10/27/2010	6,851	6,511		340				
557	X	FNMA POOL # 899651	6 5%	31410WQC5		8/24/2007		10/27/2010	4,568	4,211		357				
558	X	FNMA POOL # 918044	5 88%	31411X5D3		5/23/2007		10/25/2010	1,127	1,137		-10				
559	X	FNMA POOL # 918044	5 867%	31411X5D3		5/23/2007		11/25/2010	1,069	1,078		-9				
560	X	FNMA POOL # 918044	5 856%	31411X5D3		5/23/2007		12/15/2010	12,143	11,494		649				
561	X	FNMA POOL # 918044	5 856%	31411X5D3		5/23/2007		12/25/2010	3	3		0				

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Long Term CG Distributions										Amount		Totals				Net Gain or Loss			
Short Term CG Distributions										7,330		Gross Sales				9,065,207		-927,270	
										0		0				0		0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss					
562	X	COMMIT TO PUR FNMA SF M	01F040610			12/9/2010		1/10/2011	59,775	59,794				-19					
563	X	COMMIT TO PUR FNMA SF M	01F040610			12/9/2010		1/10/2011	34,863	34,891				-28					
564	X	COMMIT TO PUR FNMA SF M	01F040628			1/10/2011		2/4/2011	34,140	34,770				-630					
565	X	COMMIT TO PUR FNMA SF M	01F040628			1/10/2011		2/4/2011	29,263	29,808				-545					
566	X	COMMIT TO PUR FNMA SF M	01F040628			1/10/2011		2/4/2011	34,141	34,776				-635					
567	X	COMMIT TO PUR FNMA SF M	01F040628			1/25/2011		2/4/2011	29,277	29,756				-479					
568	X	COMMIT TO PUR FNMA SF M	01F040636			2/4/2011		3/8/2011	34,322	34,028				294					
569	X	COMMIT TO PUR FNMA SF M	01F040636			2/4/2011		3/8/2011	29,419	29,180				239					
570	X	COMMIT TO PUR FNMA SF M	01F040636			2/4/2011		3/8/2011	34,305	34,027				278					
571	X	COMMIT TO PUR FNMA SF M	01F040636			2/4/2011		3/8/2011	29,401	29,166				235					
572	X	COMMIT TO PUR FNMA SF	01F040644			3/8/2011		4/8/2011	29,264	29,314				-50					
573	X	COMMIT TO PUR FNMA SF	01F040644			3/8/2011		4/8/2011	29,269	29,297				-28					
574	X	COMMIT TO PUR FNMA SF	01F040644			3/8/2011		4/8/2011	4,878	4,883				-5					
575	X	COMMIT TO PUR FNMA SF	01F040644			3/8/2011		4/8/2011	34,139	34,200				-61					
576	X	COMMIT TO PUR FNMA SF	01F040644			3/8/2011		4/8/2011	29,262	29,300				-38					
577	X	COMMIT TO PUR FNMA SFM	01F0406C6			11/19/2010		12/9/2010	34,995	35,547				-552					
578	X	COMMIT TO PUR FNMA SFM	01F0406C6			11/12/2007		12/9/2010	59,972	61,430				-1,458					
579	X	BNY MELLON LARGE CAP ST	05569M103			11/2/2007		10/1/2010	15,000	22,935				-7,935					
580	X	BNY MELLON LARGE CAP ST	05569M103			11/2/2007		11/2/2010	50,000	74,570				-24,570					
581	X	FNMA POOL # 889668 6 0%	31410KMR2			6/13/2008		3/25/2011	439	439				0					
582	X	FNMA POOL # 889668 6 0%	31410KMR2			6/13/2008		4/25/2011	367	367				0					
583	X	TENNESSEE VALLEY AUT 4 3	880591DV5			11/20/2009		1/6/2011	109,331	107,945				1,386					
584	X	U S TREASURY NOTE 6 25%	912810EQ7			12/29/2006		10/7/2010	27,314	22,988				4,326					
585	X	U S TREASURY NOTE 6 25%	912810EQ7			12/29/2006		3/31/2011	6,237	5,747				490					
586	X	UNITED STATES TREAS 4 62	912810QE1			5/10/2010		10/7/2010	5,819	5,181				638					
587	X	FED FARM CREDIT BANK 3 0	31331GL80			11/20/2009		1/6/2011	104,867	102,493				2,374					
588	X	FEDERAL HOME LOAN BAN 5	3133MNVV0			5/31/2002		1/6/2011	53,536	50,482				3,054					
589	X	FEDERAL HOME LN MTG 4 7	3134A4VG6			5/14/2010		1/6/2011	111,207	110,511				696					
590	X	FED NATL MTG ASSN 4 875	31359M2D4			5/14/2010		1/6/2011	111,545	110,436				1,109					
591	X	FNMA POOL # 255364 6 0%	31371LTV1			1/3/2007		10/25/2010	260	263				-3					
592	X	FNMA POOL # 255364 6 0%	31371LTV1			12/18/2006		10/25/2010	162	164				-2					
593	X	FNMA POOL # 255364 6 0%	31371LTV1			1/3/2007		11/25/2010	333	337				-4					
594	X	FNMA POOL # 255364 6 0%	31371LTV1			12/18/2006		11/25/2010	208	211				-3					
595	X	FNMA POOL # 255364 6 0%	31371LTV1			1/3/2007		12/25/2010	242	245				-3					
596	X	FNMA POOL # 255364 6 0%	31371LTV1			12/18/2006		12/25/2010	151	153				-2					
597	X	FNMA POOL # 255364 6 0%	31371LTV1			1/3/2007		1/25/2011	237	239				-2					
598	X	FNMA POOL # 255364 6 0%	31371LTV1			12/18/2006		1/25/2011	148	150				-2					
599	X	FNMA POOL # 255364 6 0%	31371LTV1			1/3/2007		2/25/2011	194	196				-2					
600	X	FNMA POOL # 255364 6 0%	31371LTV1			12/18/2006		2/25/2011	121	123				-2					
601	X	FNMA POOL # 255364 6 0%	31371LTV1			1/3/2007		3/25/2011	145	147				-2					
602	X	FNMA POOL # 255364 6 0%	31371LTV1			12/18/2006		3/25/2011	91	92				-1					
603	X	FNMA POOL # 255364 6 0%	31371LTV1			1/3/2007		4/25/2011	232	235				-3					
604	X	FNMA POOL # 255364 6 0%	31371LTV1			12/18/2006		4/25/2011	145	147				-2					
605	X	FNMA POOL # 255364 6 0%	31371LTV1			1/3/2007		5/25/2011	197	199				-2					
606	X	FNMA POOL # 255364 6 0%	31371LTV1			12/18/2006		5/25/2011	123	125				-2					
607	X	FNMA POOL # 255364 6 0%	31371LTV1			1/3/2007		6/25/2011	221	224				-3					
608	X	FNMA POOL # 255364 6 0%	31371LTV1			12/18/2006		6/25/2011	138	140				-2					
609	X	FNMA POOL # 255364 6 0%	31371LTV1			1/3/2007		7/25/2011	273	276				-3					
610	X	FNMA POOL # 255364 6 0%	31371LTV1			12/18/2006		7/25/2011	171	173				-2					
611	X	FNMA POOL # 255364 6 0%	31371LTV1			1/3/2007		8/25/2011	115	117				-2					
612	X	FNMA POOL # 255364 6 0%	31371LTV1			12/18/2006		8/25/2011	72	73				-1					

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals							
									Gross Sales		Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss	
									Price							
613	X	FNMA POOL # 255364 6 0%	31371LTV1			1/3/2007		9/25/2011	142	144						
614	X	FNMA POOL # 255364 6 0%	31371LTV1			12/18/2006		9/25/2011	89	90						
615	X	FED HOME LOAN MTG CO 16	3137EABZ1			4/26/2011		4/26/2011	100,000	101,518					-1,518	
616	X	FED HOME LOAN MTGE COR	3137EACD9			11/20/2009		16/2011	104,795	102,771					2,024	
617	X	FED HOME LN MTG CORP 1	3137EACM9			9/17/2010		16/2011	97,966	100,052					-2,086	
618	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		10/25/2010	173	175					-2	
619	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		11/25/2010	201	202					-1	
620	X	UNITED STATES TREAS 4 62	912810QE1			8/4/2010		10/7/2010	11,637	11,027					610	
621	X	U S TREASURY NOTE 4 375	912810QH4			10/14/2010		11/9/2010	5,127	5,414					-287	
622	X	U S TREASURY NOTE 4 375	912810QH4			10/14/2010		11/9/2010	5,127	5,411					-284	
623	X	U S TREASURY NOTE 4 375	912810QH4			10/29/2010		11/9/2010	5,127	5,289					-162	
624	X	U S TREASURY NOTE 4 375	912810QH4			11/4/2010		11/9/2010	5,127	5,287					-160	
625	X	U S TREASURY NOTE 4 375	912810QH4			10/28/2010		11/18/2010	5,042	5,266					-224	
626	X	U S TREASURY NOTE 4 375	912810QH4			11/3/2010		11/18/2010	5,042	5,247					-205	
627	X	U S TREASURY NOTE 4 375	912810QH4			11/12/2010		11/18/2010	5,042	5,128					-86	
628	X	U S TREASURY NOTE 4 375	912810QH4			11/10/2010		11/18/2010	5,042	5,082					-40	
629	X	U S TREASURY NOTE 4 375	912810QH4			11/10/2010		2/3/2011	9,530	10,164					-634	
630	X	U S TREASURY NOTE 3 875	912810QK7			2/9/2011		3/8/2011	4,366	4,299					67	
631	X	U S TREASURY NOTE 3 875	912810QK7			2/9/2011		5/17/2011	4,695	4,290					405	
632	X	U S TREASURY NOTE 5 0%	9128276T4			6/5/2002		2/15/2011	50,000	50,006					-6	
633	X	U S TREASURY NOTE 5 0%	9128277B2			8/11/2005		7/26/2011	100,257	103,863					-3,606	
634	X	U S TREASURY NOTE 4 0%	912828AP5			8/12/2009		1/10/2011	15,968	15,997					-29	
635	X	U S TREASURY NOTE 4 25%	912828BH2			4/23/2009		8/24/2011	16,185	16,621					-436	
636	X	U S TREASURY NOTE 4 25%	912828BH2			1/22/2009		8/24/2011	16,185	16,937					-752	
637	X	U S TREASURY NOTE 4 25%	912828BH2			12/11/2009		9/16/2011	21,541	21,887					-346	
638	X	U S TREASURY NOTE 4 5%	912828EM8			12/29/2005		11/15/2010	100,000	100,574					-574	
639	X	U S TREASURY NOTE 4 5%	912828EN6			3/11/2010		4/13/2011	5,550	5,497					53	
640	X	U S TREASURY NOTE 5 125	912828FF2			3/11/2010		1/11/2011	5,771	5,644					127	
641	X	U S TREASURY NOTE 5 125	912828FF2			3/11/2010		2/16/2011	5,660	5,644					16	
642	X	U S TREASURY NOTE 5 125	912828FF2			6/5/2008		2/16/2011	5,660	5,444					216	
643	X	U S TREASURY NOTE 5 125	912828FF2			6/5/2008		3/4/2011	5,712	5,444					268	
644	X	U S TREASURY NOTE 4 875	912828FN5			10/15/2007		7/31/2011	100,000	102,023					-2,023	
645	X	U S TSY INFL IDX BD 0 625%	912828HW3			1/6/2009		8/5/2011	21,926	20,420					1,506	
646	X	U S TREASURY NOTE 1 5%	912828JP6			11/20/2009		10/31/2010	100,000	101,160					-1,160	
647	X	U S TREASURY NOTE 3 75%	912828JR2			4/26/2011		5/24/2011	5,398	5,309					89	
648	X	U S TREASURY NOTE 0 875%	912828JY7			11/20/2009		1/31/2011	100,000	100,578					-578	
649	X	U S TREASURY NOTE 1 875	912828KN9			11/20/2009		1/6/2011	101,988	99,660					2,328	
650	X	U S TREASURY NOTE 2 375	912828LK4			11/20/2009		1/6/2011	103,293	101,231					2,062	
651	X	U S TREASURY NOTE 2 375	912828LS7			11/20/2009		1/6/2011	103,140	100,957					2,183	
652	X	U S TREASURY NOTE 1 125%	912828MB3			11/19/2010		8/24/2011	35,431	35,409					22	
653	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		12/25/2010	180	181					-1	
654	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		1/25/2011	187	189					-2	
655	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		2/25/2011	167	168					-1	
656	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		3/25/2011	127	128					-1	
657	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		4/25/2011	169	170					-1	
658	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		5/25/2011	137	138					-1	
659	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		6/25/2011	130	131					-1	
660	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		7/25/2011	119	120					-1	
661	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		8/25/2011	113	114					-1	
662	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		9/25/2011	135	136					-1	
663	X	FNMA POOL # AH3519 4 0%	3138A4D4			4/8/2011		5/25/2011	90	88					2	
Long Term CG Distributions									Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss			
Short Term CG Distributions									8,137,937		9,065,207		-927,270			
Amount									7,330		0		0			
									0							
									Securities							
									Other sales							

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Long Term CG Distributions															Amount	
Short Term CG Distributions															7,330	
															0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals			Net Gain or Loss				
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss		
664	X	FNMA POOL # AH3519 4.0%	3138A44D4			4/8/2011		6/25/2011	227	222				5		
665	X	FNMA POOL # AH3519 4.0%	3138A44D4			4/8/2011		7/25/2011	226	221				5		
666	X	FNMA POOL # AH3519 4.0%	3138A44D4			4/8/2011		8/25/2011	70	68				2		
667	X	FNMA POOL # AH3519 4.0%	3138A44D4			4/8/2011		9/25/2011	103	101				2		
668	X	FNMA POOL # AH3620 3.5%	3138A5AW2			1/18/2011		2/25/2011	197	199				-2		
669	X	FNMA POOL # AH3620 3.5%	3138A5AW2			1/18/2011		3/25/2011	231	233				-2		
670	X	FNMA POOL # AH3620 3.5%	3138A5AW2			1/18/2011		4/25/2011	225	227				-2		
671	X	FNMA POOL # AH3620 3.5%	3138A5AW2			1/18/2011		5/25/2011	222	224				-2		
672	X	FNMA POOL # AH3620 3.5%	3138A5AW2			1/18/2011		6/25/2011	386	390				-4		
673	X	FNMA POOL # AH3620 3.5%	3138A5AW2			1/18/2011		7/25/2011	329	332				-3		
674	X	FNMA POOL # AH3620 3.5%	3138A5AW2			1/18/2011		8/25/2011	436	440				-4		
675	X	FNMA POOL # AH3620 3.5%	3138A5AW2			1/18/2011		9/25/2011	229	231				-2		
676	X	FNMA POOL # AH4794 5.0%	3138A6KG4			3/4/2011		4/25/2011	48	51				-3		
677	X	FNMA POOL # AH4794 5.0%	3138A6KG4			3/4/2011		5/25/2011	49	51				-2		
678	X	FNMA POOL # AH4794 5.0%	3138A6KG4			3/4/2011		6/25/2011	51	53				-2		
679	X	FNMA POOL # AH4794 5.0%	3138A6KG4			3/4/2011		7/25/2011	50	52				-2		
680	X	FNMA POOL # AH4794 5.0%	3138A6KG4			3/4/2011		8/25/2011	556	585				-29		
681	X	FNMA POOL # AH4794 5.0%	3138A6KG4			3/4/2011		9/25/2011	943	992				-49		
682	X	FNMA POOL # AH8932 4.5%	3138AA4S7			2/16/2011		4/25/2011	44	44				0		
683	X	FNMA POOL # AH8932 4.5%	3138AA4S7			2/16/2011		5/25/2011	44	44				0		
684	X	FNMA POOL # AH8932 4.5%	3138AA4S7			2/16/2011		6/25/2011	40	40				0		
685	X	FNMA POOL # AH8932 4.5%	3138AA4S7			2/16/2011		7/25/2011	382	386				-4		
686	X	U S TREASURY NOTE 3.625	912828MP2			3/26/2010		11/19/2010	21,484	19,624				1,860		
687	X	U S TREASURY NOTE 3.625	912828MP2			3/26/2010		1/10/2011	20,773	19,624				1,149		
688	X	U S TREASURY NOTE 3.625	912828MP2			3/26/2010		1/18/2011	15,476	14,682				794		
689	X	U S TREASURY NOTE 1% 3/3	912828MU1			1/20/2011		6/14/2011	20,129	20,151				-22		
690	X	UNITED STATES TREAS 1.75	912828MX5			4/16/2010		11/1/2010	41,294	40,244				1,050		
691	X	UNITED STATES TREAS 1.75	912828MX5			4/23/2010		11/1/2010	20,647	20,047				600		
692	X	UNITED STATES TREAS 1.75	912828MX5			4/26/2010		11/1/2010	20,647	20,055				592		
693	X	U S TSY INFL INDX NT 0.5%	912828MY3			5/24/2010		8/5/2011	1	1				0		
694	X	U S TSY INFL INDX NT 0.5%	912828MY3			5/24/2010		8/5/2011	16,456	15,715				741		
695	X	U S TREASURY NOTE 1% 4/3	912828NB2			11/1/2010		11/10/2010	15,129	15,160				-31		
696	X	U S TREASURY NOTE 1% 4/3	912828NB2			11/1/2010		12/8/2010	75,551	75,800				-249		
697	X	U S TREASURY NOTE 1% 4/3	912828NB2			12/1/2010		12/8/2010	20,147	20,168				-21		
698	X	UNITED STATES T-NOTE 1.37	912828NC0			5/14/2010		11/1/2010	10,238	10,027				211		
699	X	U S TREASURY NOTE 1.375%	912828NC0			2/10/2011		6/29/2011	5,087	5,042				45		
700	X	U S TREASURY NOTE 3.5%	912828ND8			8/12/2010		11/9/2010	10,762	10,692				70		
701	X	U S TREASURY NOTE 3.5%	912828ND8			8/12/2010		1/25/2011	30,708	32,077				-1,369		
702	X	U S TREASURY NOTE 3.5%	912828ND8			8/12/2010		2/23/2011	10,129	10,692				-563		
703	X	U S TREASURY NOTE 3.5%	912828ND8			6/14/2010		3/1/2011	10,148	10,199				-51		
704	X	U S TREASURY NOTE 3.5%	912828ND8			8/12/2010		3/1/2011	5,074	5,346				-272		
705	X	U S TREASURY NOTE 0.75%	912828NE6			11/3/2010		12/8/2010	25,094	25,167				-73		
706	X	U S TREASURY NOTE 0.75%	912828NE6			11/5/2010		12/8/2010	30,112	30,190				-78		
707	X	U S TREASURY NOTE 0.75%	912828NE6			11/5/2010		1/10/2011	5,025	5,032				-7		
708	X	UNITED STATES T-NOTE 1.12	912828NH9			7/16/2010		11/1/2010	15,268	15,097				171		
709	X	UNITED STATES T-NOTE 1.12	912828NH9			8/2/2010		11/1/2010	5,089	5,044				45		
710	X	U S TREASURY NOTE 1.75%	912828NP1			9/8/2010		4/8/2011	9,892	10,147				-255		
711	X	U S TREASURY NOTE 2.375	912828NR7			11/1/2010		3/1/2011	9,816	10,338				-522		
712	X	U S TREASURY NOTE 2.375	912828NR7			11/1/2010		3/9/2011	4,909	5,169				-260		
713	X	U S TREASURY NOTE 2.375	912828NR7			11/1/2010		3/30/2011	4,907	5,169				-262		
714	X	U S TREASURY NOTE 2.625	912828NT3			8/24/2010		11/9/2010	14,949	15,182				-233		

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Totals				
								Securities		Cost, Other Basis and Expenses		Net Gain or Loss
								Gross Sales	Price	Cost or Other Basis	Valuation Method	
715	X	U S TREASURY NOTE 0.375	912828NX4			8/24/2011		60,162	59,939			223
716	X	U S TREASURY NOTE 0.375	912828NX4			8/24/2011		5,013	4,991			22
717	X	U S TREASURY NOTE 0.5% 1	912828PB0			10/19/2010		9,881	9,986			-105
718	X	U S TREASURY NOTE 3.625	912828MP2			11/5/2010		33,073	30,218			2,855
719	X	U S TREASURY NOTE 3.625	912828MP2			11/19/2010		10,742	10,073			669
720	X	U S TREASURY NOTE 2.625	912828PC8			12/17/2010		4,670	4,670			0
721	X	U S TREASURY NOTE 2.625	912828PC8			12/17/2010		4,670	4,670			0
722	X	U S TREASURY NOTE 2.625	912828PC8			12/17/2010		23,352	23,709			-357
723	X	U S TREASURY NOTE 2.625	912828PC8			12/9/2010		4,707	4,987			-280
724	X	FNMA POOL # AH8932 4.5%	3138AA4S7			8/25/2011		41	42			-1
725	X	FNMA POOL # AH8932 4.5%	3138AA4S7			9/25/2011		41	42			-1
726	X	FNMA POOL # AL0201 5.0%	3138EGGK4			6/25/2011		656	704			-48
727	X	FNMA POOL # AL0201 5.0%	3138EGGK4			7/25/2011		529	569			-40
728	X	FNMA POOL # AL0201 5.0%	3138EGGK4			8/25/2011		712	765			-53
729	X	FNMA POOL # AL0201 5.0%	3138EGGK4			9/25/2011		677	727			-50
730	X	FNMA POOL # AL0573 3.5%	3138EGT79			9/25/2011		358	370			-12
731	X	FNMA REMIC 2003-64 BC 5.5%	31393DKA8			10/25/2010		895	937			-42
732	X	FNMA REMIC 2003-64 BC 5.5%	31393DKA8			11/25/2010		1,278	1,339			-61
733	X	FNMA REMIC 2003-64 BC 5.5%	31393DKA8			12/25/2010		957	1,003			-46
734	X	FNMA REMIC 2003-64 BC 5.5%	31393DKA8			1/25/2011		1,139	1,193			-54
735	X	FNMA REMIC 2003-64 BC 5.5%	31393DKA8			2/25/2011		1,528	1,601			-73
736	X	FNMA REMIC 2003-64 BC 5.5%	31393DKA8			3/25/2011		763	799			-36
737	X	FNMA REMIC 2003-64 BC 5.5%	31393DKA8			4/25/2011		731	766			-35
738	X	FNMA REMIC 2003-64 BC 5.5%	31393DKA8			5/25/2011		951	996			-45
739	X	FNMA REMIC 2003-64 BC 5.5%	31393DKA8			6/25/2011		735	770			-35
740	X	FNMA REMIC 2003-64 5.50348	31393DKA8			7/25/2011		714	748			-34
741	X	FNMA REMIC 2003-64 5.5%	31393DKA8			8/25/2011		857	898			-41
742	X	FNMA REMIC 2003-64 5.5%	31393DKA8			9/25/2011		1,009	1,057			-48
743	X	FED NATL MTGE AS 2.625%	31398AB35			12/10/2010		20,000	20,000			0
744	X	FED NATL MTGE ASSN 2.75	31398AVD1			1/6/2011		104,152	102,199			1,953
745	X	FED NATL MTGE ASSN 3.0%	31398AYY2			6/23/2011		15,974	14,960			1,014
746	X	FED NATL MTG ASSN 2.625%	31398AZV7			1/6/2011		103,137	100,634			2,503
747	X	FNMA POOL # 745418 5.5%	31403DDX4			10/25/2010		13	13			0
748	X	FNMA POOL # 745418 5.5%	31403DDX4			10/25/2010		129	128			1
749	X	FNMA POOL # 745418 5.5%	31403DDX4			10/25/2010		322	320			2
750	X	FNMA POOL # 745418 5.5%	31403DDX4			11/25/2010		13	13			0
751	X	FNMA POOL # 745418 5.5%	31403DDX4			11/25/2010		126	125			1
752	X	FNMA POOL # 745418 5.5%	31403DDX4			11/25/2010		316	314			2
753	X	FNMA POOL # 745418 5.5%	31403DDX4			12/25/2010		13	13			0
754	X	FNMA POOL # 745418 5.5%	31403DDX4			12/25/2010		132	131			1
755	X	FNMA POOL # 745418 5.5%	31403DDX4			12/25/2010		330	328			2
756	X	FNMA POOL # 745418 5.5%	31403DDX4			1/25/2011		13	13			0
757	X	FNMA POOL # 745418 5.5%	31403DDX4			1/25/2011		129	128			1
758	X	FNMA POOL # 745418 5.5%	31403DDX4			1/25/2011		321	320			1
759	X	FNMA POOL # 745418 5.5%	31403DDX4			1/25/2011		129	138			-9
760	X	FNMA POOL # 745418 5.5%	31403DDX4			2/25/2011		11	11			0
761	X	FNMA POOL # 745418 5.5%	31403DDX4			2/25/2011		114	114			0
762	X	U S TREASURY NOTE 2.625	912828PC8			1/14/2011		14,122	14,225			-103
763	X	U S TREASURY NOTE 2.625	912828PC8			1/20/2011		9,312	9,484			-172
764	X	U S TREASURY NOTE 2.625	912828PC8			1/21/2011		4,664	4,742			-78
765	X	U S TREASURY NOTE 2.625	912828PC8			3/1/2011		32,688	33,121			-433

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Long Term CG Distributions										Amount		Totals	
Short Term CG Distributions										7,330		9,065,207	
										0		0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Securities		Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
									Gross Sales Price	Cost or Other Basis			
766	X	U S TREASURY NOTE 2.625	912828PC8			12/8/2010		3/23/2011	61,407	61,644			-237
767	X	U S TREASURY NOTE 2.625	912828PC8			12/8/2010		8/5/2011	5,091	4,890			201
768	X	U S TREASURY NOTE 2.625	912828PC8			12/2/2010		8/5/2011	5,091	4,747			344
769	X	U S TREASURY NOTE 0.375	912828PH7			9/24/2010		10/20/2010	5,003	4,994			9
770	X	U S TREASURY NOTE 0.375	912828PH7			9/24/2010		11/8/2010	24,989	24,971			18
771	X	U S TREASURY NOTE 0.375	912828PH7			9/24/2010		6/14/2011	10,013	9,988			25
772	X	U S TREASURY NOTE 0.375	912828PH7			9/24/2010		6/29/2011	10,012	9,988			24
773	X	U S TREASURY NOTE 0.75%	912828PL8			12/13/2010		12/30/2010	4,957	4,965			-8
774	X	U S TREASURY NOTE 2.125	912828PM6			1/6/2011		3/4/2011	10,005	10,009			-4
775	X	FHLMC GOLD G05580 6.5%	3128M7Q90			9/1/2009		9/21/2011	20,397	19,552			845
776	X	FHLMC GOLD G05669 6.5%	3128M7T22			9/10/2009		10/15/2010	611	651			-40
777	X	FHLMC GOLD G05669 6.5%	3128M7T22			9/10/2009		11/15/2010	538	573			-35
778	X	FHLMC GOLD G05669 6.5%	3128M7T22			9/10/2009		12/15/2010	691	736			-45
779	X	FHLMC GOLD G05669 6.5%	3128M7T22			9/10/2009		1/15/2011	538	573			-35
780	X	FHLMC GOLD G05669 6.5%	3128M7T22			9/10/2009		2/15/2011	402	429			-27
781	X	FHLMC GOLD G05669 6.5%	3128M7T22			9/10/2009		3/15/2011	507	540			-33
782	X	FHLMC GOLD G05669 6.5%	3128M7T22			9/10/2009		4/15/2011	394	419			-25
783	X	FHLMC GOLD G05669 6.5%	3128M7T22			9/10/2009		5/15/2011	652	695			-43
784	X	FHLMC GOLD G05669 6.5%	3128M7T22			9/10/2009		6/15/2011	183	195			-12
785	X	FHLMC GOLD G05669 6.5%	3128M7T22			9/10/2009		7/15/2011	310	330			-20
786	X	FHLMC GOLD G05669 6.5%	3128M7T22			9/10/2009		8/15/2011	137	146			-9
787	X	FHLMC GOLD G05669 6.5%	3128M7T22			9/10/2009		9/15/2011	189	201			-12
788	X	FHLMC GOLD G06222 4.0%	3128M8G73			4/8/2011		5/15/2011	76	74			2
789	X	FHLMC GOLD G06222 4.0%	3128M8G73			4/8/2011		6/15/2011	114	111			3
790	X	FHLMC GOLD G06222 4.0%	3128M8G73			4/8/2011		7/15/2011	237	231			6
791	X	FHLMC GOLD G06222 4.0%	3128M8G73			4/8/2011		8/15/2011	73	71			2
792	X	FHLMC GOLD G06222 4.0%	3128M8G73			4/8/2011		9/15/2011	323	316			7
793	X	FHLMC GOLD G12633 5.0%	3128MBEE3			4/14/2010		10/15/2010	1,246	1,321			-75
794	X	FHLMC GOLD G12633 5.0%	3128MBEE3			4/14/2010		11/11/2010	30,408	30,309			99
795	X	FHLMC GOLD G12633 5.0%	3128MBEE3			4/14/2010		11/15/2010	1,363	1,445			-82
796	X	FHLMC GOLD C91186 5.0%	3128P7J79			8/20/2008		10/15/2010	683	675			8
797	X	FHLMC GOLD C91186 5.0%	3128P7J79			8/20/2008		11/15/2010	779	770			9
798	X	FHLMC GOLD C91186 5.0%	3128P7J79			8/20/2008		12/15/2010	758	749			9
799	X	FHLMC GOLD C91186 5.0%	3128P7J79			8/20/2008		1/15/2011	523	517			6
800	X	FHLMC GOLD C91186 5.0%	3128P7J79			8/20/2008		2/15/2011	290	287			3
801	X	FHLMC GOLD C91186 5.0%	3128P7J79			8/20/2008		3/15/2011	259	256			3
802	X	FHLMC GOLD C91186 5.0%	3128P7J79			8/20/2008		4/15/2011	145	144			1
803	X	FHLMC GOLD C91186 5.0%	3128P7J79			8/20/2008		5/15/2011	263	261			2
804	X	FHLMC GOLD C91186 5.0%	3128P7J79			8/20/2008		6/15/2011	83	82			1
805	X	GNMA POOL # 782105 5.0%	36241KKS6			5/10/2007		7/15/2011	339	336			3
806	X	GNMA POOL # 782105 5.0%	36241KKS6			6/14/2007		8/15/2011	101	100			1
807	X	GNMA POOL # 782105 5.0%	36241KKS6			5/10/2007		9/15/2011	324	321			3
808	X	GNMA POOL # 782105 5.0%	36241KKS6			6/14/2007		10/15/2010	109	108			1
809	X	GNMA POOL # 782105 5.0%	36241KKS6			5/10/2007		9/15/2011	350	348			2
810	X	GNMA POOL # 782368 6.0%	36241KTZ1			9/17/2009		10/15/2010	375	395			-20
811	X	GNMA POOL # 782368 6.0%	36241KTZ1			9/17/2009		10/27/2010	9,261	8,913			348
812	X	GNMA POOL # 687844 6.5%	36296DER5			8/22/2008		10/15/2010	604	620			-16
813	X	GNMA POOL # 687844 6.5%	36296DER5			8/22/2008		10/27/2010	12,361	11,400			961
814	X	GECCM 2004-C3 A3 4.865%	36828QHV1			2/2/2010		2/10/2011	1,141	1,173			-32
815	X	GECCM 2004-C3 A3 4.865%	36828QHV1			2/2/2010		3/10/2011	188	193			-5
816	X	GECCM 2004-C3 A3 4.865%	36828QHV1			2/2/2010		4/10/2011	10,650	10,945			-295

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

										Amount					
Long Term CG Distributions										7,330					
Short Term CG Distributions										0					
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals						
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss	
817	X	GEPMC 2004-C3 A3 4 865%	36828QHV1			2/2/2010		5/10/2011	2,643	2,716					-73
818	X	GEPMC 2004-C3 A3 4 865%	36828QHV1			2/2/2010		6/10/2011	3,604	3,704					-100
819	X	GEPMC 2004-C3 A3 4 82225%	36828QHV1			2/2/2010		7/10/2011	1,706	1,753					-47
820	X	GEPMC 2004-C3 A3 4 86511%	36828QHV1			2/2/2010		8/10/2011	1,016	1,044					-28
821	X	GEPMC 2004-C3 A3 4 865%	36828QHV1			2/2/2010		9/10/2011	976	1,003					-27
822	X	GOLDMAN SACHS GROUP 3 38141EA41	38141EA41			4/19/2010		1/14/2011	5,178	5,126					52
823	X	GOLDMAN SACHS GROUP 3 38141EA41	38141EA41			4/19/2010		1/18/2011	5,177	5,126					51
824	X	GOLDMAN SACHS GROUP 3 38141EA41	38141EA41			4/19/2010		1/28/2011	5,182	5,126					56
825	X	HDMOT 2007-1 A4 5 21%	41283UAD7			1/23/2007		10/15/2010	529	528					1
826	X	HDMOT 2007-1 A4 5 21%	41283UAD7			1/23/2007		11/15/2010	500	500					0
827	X	HDMOT 2007-1 A4 5 21%	41283UAD7			1/23/2007		12/15/2010	493	493					0
828	X	HDMOT 2007-1 A4 5 21%	41283UAD7			1/23/2007		1/15/2011	452	452					0
829	X	HDMOT 2007-1 A4 5 21%	41283UAD7			1/23/2007		2/15/2011	439	438					1
830	X	U S TREASURY NOTE 2 125	912828PM6			16/2011		6/29/2011	15,456	15,014					442
831	X	U S TREASURY NOTE 2 0%	912828PS3			3/24/2011		6/22/2011	5,146	4,992					154
832	X	U S TREASURY NOTE 0 5% 1	912828PU8			12/10/2010		12/13/2010	4,934	4,932					2
833	X	U S TREASURY NOTE 0 5%	912828PV6			12/17/2010		8/24/2011	15,064	14,975					89
834	X	U S TREASURY NOTE 1 25%	912828PZ7			3/23/2011		5/12/2011	20,194	20,086					108
835	X	UNITED STATES T-NOTE 1 25	912828QH6			3/1/2011		3/9/2011	5,009	5,009					0
836	X	UNITED STATES T-NOTE 0 75	912828QL7			3/31/2011		8/24/2011	5,043	4,998					45
837	X	UNITED STATES T-NOTE 0 75	912828QL7			4/15/2011		8/24/2011	5,043	5,004					39
838	X	UNITED STATES T-NOTE 1 0	912828QM5			5/16/2011		6/29/2011	15,115	15,033					82
839	X	UNITED STATES T-NOTE 1 0	912828QM5			5/27/2011		6/29/2011	5,038	5,025					13
840	X	UNITED STATES T-NOTE 1 5	912828QR4			7/18/2011		8/9/2011	5,116	5,017					99
841	X	UNITED STATES T-NOTE 1 5	912828QR4			7/18/2011		8/10/2011	5,146	5,017					129
842	X	UNIVERSITY CALIF REV 1 988	91412GEV3			12/7/2010		2/9/2011	5,013	5,000					13
843	X	UNIVERSITY CALIF REV 1 988	91412GEV3			12/7/2010		9/8/2011	10,177	10,000					177
844	X	WBCMT 2005-C20 A4 5 285%	929766A4			2/1/2010		4/15/2011	507	513					-6
845	X	WBCMT 2003-C3 A1 4 037% 2/	929766CT8			7/20/2010		10/15/2010	53	54					-1
846	X	WBCMT 2003-C3 A1 4 037% 2/	929766CT8			7/20/2010		11/15/2010	109	110					-1
847	X	WBCMT 2003-C3 A1 4 037% 2/	929766CT8			7/20/2010		12/15/2010	97	99					-2
848	X	WBCMT 2003-C3 A1 4 037% 2/	929766CT8			7/20/2010		1/15/2011	53	54					-1
849	X	WBCMT 2003-C3 A1 4 037% 2/	929766CT8			7/20/2010		2/15/2011	258	262					-4
850	X	FNMA POOL # 745418 5 5%	31403DDX4			6/29/2007		2/25/2011	285	284					1
851	X	FNMA POOL # 745418 5 5%	31403DDX4			12/30/2010		2/25/2011	114	123					-9
852	X	FNMA POOL # 745418 5 5%	31403DDX4			6/29/2007		3/25/2011	9	9					0
853	X	FNMA POOL # 745418 5 5%	31403DDX4			6/29/2007		3/25/2011	87	86					1
854	X	FNMA POOL # 745418 5 5%	31403DDX4			6/29/2007		3/25/2011	217	216					1
855	X	FNMA POOL # 745418 5 5%	31403DDX4			12/30/2010		3/25/2011	87	93					-6
856	X	FNMA POOL # 745418 5 5%	31403DDX4			6/29/2007		4/20/2011	4,009	3,712					297
857	X	FNMA POOL # 745418 5 5%	31403DDX4			12/30/2010		4/20/2011	4,024	4,026					-2
858	X	FNMA POOL # 745418 5 5%	31403DDX4			3/30/2011		4/20/2011	4,024	4,020					4
859	X	FNMA POOL # 745418 5 5%	31403DDX4			6/29/2007		4/20/2011	10,009	9,265					744
860	X	FNMA POOL # 745418 5 5%	31403DDX4			6/29/2007		4/25/2011	10	10					0
861	X	FNMA POOL # 745418 5 5%	31403DDX4			6/29/2007		4/25/2011	101	101					0
862	X	FNMA POOL # 745418 5 5%	31403DDX4			6/29/2007		4/25/2011	253	252					1
863	X	FNMA POOL # 745418 5 5%	31403DDX4			12/30/2010		4/25/2011	101	109					-8
864	X	FNMA POOL # 745418 5 5%	31403DDX4			3/30/2011		4/25/2011	101	109					-8
865	X	FNMA POOL # 745418 5 5%	31403DDX4			6/29/2007		5/25/2011	14	14					0
866	X	FNMA POOL # 745948 6 5%	31403DWH8			9/10/2009		10/25/2010	528	564					-36
867	X	FNMA POOL # 745948 6 5%	31403DWH8			9/10/2009		11/25/2010	465	497					-32

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				Net Gain or Loss								
									Securities												
									Gross Sales	Cost, Other Basis and Expenses	Expense of Sale and Cost of Improvements	Depreciation									
									8,137,937	9,065,207			-927,270								
									0	0			0								
									Other sales												
868	X	FNMA POOL # 745948 6 5%	31403DWH8			9/10/2009		12/25/2010	431	460			-29								
869	X	FNMA POOL # 745948 6 5%	31403DWH8			9/10/2009		1/25/2011	478	510			-32								
870	X	FNMA POOL # 745948 6 5%	31403DWH8			9/10/2009		2/25/2011	434	463			-29								
871	X	FNMA POOL # 745948 6 5%	31403DWH8			9/10/2009		3/25/2011	387	414			-27								
872	X	FNMA POOL # 745948 6 5%	31403DWH8			9/10/2009		5/25/2011	393	419			-26								
873	X	FNMA POOL # 745948 6 5%	31403DWH8			4/13/2011		5/25/2011	71	80			-9								
874	X	FNMA POOL # 745948 6 5%	31403DWH8			9/10/2009		7/25/2011	388	415			-27								
875	X	FNMA POOL # 745948 6 5%	31403DWH8			4/13/2011		7/25/2011	71	79			-8								
876	X	FNMA POOL # 745948 6 5%	31403DWH8			6/22/2011		7/25/2011	71	80			-9								
877	X	FNMA POOL # 745948 6 5%	31403DWH8			9/10/2009		8/25/2011	333	355			-22								
878	X	FNMA POOL # 745948 6 5%	31403DWH8			4/13/2011		8/25/2011	61	68			-7								
879	X	FNMA POOL # 745948 6 5%	31403DWH8			6/22/2011		8/25/2011	61	69			-8								
880	X	FNMA POOL # 745948 6 5%	31403DWH8			9/10/2009		9/25/2011	371	396			-25								
881	X	FNMA POOL # 745948 6 5%	31403DWH8			4/13/2011		9/25/2011	68	76			-8								
882	X	FNMA POOL # 745948 6 5%	31403DWH8			6/22/2011		9/25/2011	68	77			-9								
883	X	FNMA POOL # 831812 6% 9/1	31407JDR0			11/13/2007		10/25/2010	446	450			-4								
884	X	FNMA POOL # 831812 6% 9/1	31407JDR0			11/13/2007		10/27/2010	16,781	15,576			1,205								
885	X	FNMA POOL # 888279 4 5%	31410F2L8			6/6/2007		10/25/2010	333	320			13								
886	X	FNMA POOL # 888279 4 5%	31410F2L8			6/6/2007		11/25/2010	348	335			13								
887	X	FNMA POOL # 888279 4 5%	31410F2L8			6/6/2007		12/25/2010	440	424			16								
888	X	BNY MELLON LARGE CAP ST	05569M103			11/2/2007		1/6/2011	600,000	825,850			-225,850								
889	X	BNY MELLON LARGE CAP ST	05569M103			11/2/2007		3/25/2011	15,000	19,945			-4,945								
890	X	BNY MELLON LARGE CAP ST	05569M103			11/2/2007		4/25/2011	22,000	28,842			-6,842								
891	X	BNY MELLON LARGE CAP ST	05569M103			11/2/2007		6/24/2011	30,000	41,623			-11,623								
892	X	BNY MELLON LARGE CAP ST	05569M103			11/2/2007		7/26/2011	30,000	40,154			-10,154								
893	X	BNY MELLON INCOME STK FC	05569M301			3/16/1994		10/1/2010	27,168				-12,168								
894	X	BNY MELLON INCOME STK FC	05569M301			3/16/1994		12/1/2010	10,000	17,351			-7,351								
895	X	BNY MELLON INCOME STK FC	05569M301			3/16/1994		1/6/2011	537,060	872,648			-335,588								
896	X	BNY MELLON INCOME STK FC	05569M301			4/18/1994		1/6/2011	162,940	260,680			-97,740								
897	X	FNMA POOL # 930924 4 5%	31412PG96			9/1/2009		11/25/2010	1,273	1,282			-9								
898	X	BNY MELLON INCOME STOCK	05569M301			11/2/2007		3/21/2011	31,506	50,000			-18,494								
899	X	BNY MELLON INCOME STOCK	05569M301			12/19/2007		3/21/2011	7,662	9,470			-1,808								
900	X	BNY MELLON INCOME STOCK	05569M301			5/14/2010		3/21/2011	60,832	53,206			7,626								
901	X	BNY MELLON INCOME STOCK	05569M301			4/18/1994		3/25/2011	15,000	23,225			-8,225								
902	X	BNY MELLON INCOME STOCK	05569M301			4/18/1994		4/25/2011	24,000	36,729			-12,729								
903	X	BNY MELLON INCOME STOCK	05569M301			5/14/2010		6/16/2011	40,000	35,562			4,438								
904	X	FNMA POOL # 930924 4 5%	31412PG96			9/1/2009		12/25/2010	1,169	1,177			-8								
905	X	FNMA POOL # 925797 6 5%	31412HRS0			1/17/2008		10/25/2010	9	10			-1								
906	X	FNMA POOL # 925797 6 5%	31412HRS0			1/17/2008		10/27/2010	6,577	6,190			387								
907	X	FNMA POOL # 930851 4 0%	31412PEY3			4/9/2009		10/25/2010	1,082	1,102			-20								
908	X	FNMA POOL # 930851 4 0%	31412PEY3			4/9/2009		11/9/2010	19,937	19,407			530								
909	X	FNMA POOL # 930851 4 0%	31412PEY3			4/9/2009		11/25/2010	1,016	1,035			-19								
910	X	FNMA POOL # 930924 4 5%	31412PG96			9/1/2009		10/25/2010	1,013	1,020			-7								
911	X	FNMA POOL # 930924 4 5%	31412PG96			9/1/2009		1/25/2011	1,490	1,501			-11								
912	X	FNMA POOL # 930924 4 5%	31412PG96			9/1/2009		2/25/2011	497	500			-3								
913	X	FNMA POOL # 930924 4 5%	31412PG96			9/1/2009		3/25/2011	449	452			-3								
914	X	FNMA POOL # 930924 4 5%	31412PG96			9/1/2009		4/25/2011	310	313			-3								
915	X	FNMA POOL # 930924 4 5%	31412PG96			9/1/2009		5/25/2011	220	222			-2								
916	X	FNMA POOL # 930924 4 5%	31412PG96			9/1/2009		6/25/2011	277	279			-2								
917	X	FNMA POOL # 930924 4 5%	31412PG96			9/1/2009		7/25/2011	490	493			-3								
918	X	FNMA POOL # 930924 4 5%	31412PG96			9/1/2009		8/25/2011	386	388			-2								

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Long Term CG Distributions										Amount						
Short Term CG Distributions										7,330	0					
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals							
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss		
919	X	FNMA POOL # 930924 4 5% 4	31412PGG6			9/1/2009		9/15/2011	42,827	40,680						
920	X	FNMA POOL # 930924 4 5% 4	31412PGG6			9/1/2009		9/25/2011	887	893						2,147
921	X	FNMA POOL # 932670 4 5% 4	31412RFK8			3/8/2010		10/25/2010	150	152						-6
922	X	FNMA POOL # 932670 4 5% 4	31412RFK8			3/8/2010		11/25/2010	191	194						-3
923	X	FNMA POOL # 932670 4 5% 4	31412RFK8			3/8/2010		12/25/2010	129	131						-2
924	X	FNMA POOL # 932670 4 5% 4	31412RFK8			3/8/2010		1/25/2011	247	250						-3
925	X	FNMA POOL # 932670 4 5% 4	31412RFK8			3/8/2010		2/16/2011	8,716	8,760						-44
926	X	FNMA POOL # 932670 4 5% 4	31412RFK8			3/8/2010		2/25/2011	108	109						-1
927	X	FNMA POOL # 932670 4 5% 4	31412RFK8			3/8/2010		3/25/2011	144	145						-1
928	X	FNMA POOL # 936591 5 546%	31412V7C6			5/3/2007		10/25/2010	192	193						-1
929	X	FNMA POOL # 936591 5 5997%	31412V7C6			5/3/2007		11/25/2010	347	350						-3
930	X	FNMA POOL # 936591 5 541%	31412V7C6			5/3/2007		12/15/2010	9,769	9,432						337
931	X	FNMA POOL # 936591 5 541%	31412V7C6			5/3/2007		12/25/2010	194	196						-2
932	X	FNMA POOL # 944112 5 805%	31413FKZ4			8/2/2007		10/25/2010	266	266						0
933	X	FNMA POOL # 944112 5 798%	31413FKZ4			8/2/2007		11/25/2010	1	1						0
934	X	FNMA POOL # 944112 5 798%	31413FKZ4			8/2/2007		12/15/2010	13,459	12,519						940
935	X	FNMA POOL # 949294 6 0%	31413MC70			8/2/2007		12/25/2010	364	364						0
936	X	FNMA POOL # 949294 6 0%	31413MC70			9/25/2007		10/25/2010	980	982						-2
937	X	FNMA POOL # 949294 6 0%	31413MC70			9/25/2007		10/27/2010	8,217	7,593						624
938	X	FNMA POOL # 949294 6 0%	31413MC70			9/25/2007		11/25/2010	382	383						-1
939	X	FNMA POOL # 949294 6 0%	31413MC70			9/25/2007		12/25/2010	571	572						-1
940	X	FNMA POOL # 949294 6 0%	31413MC70			9/25/2007		1/25/2011	31	31						0
941	X	BNY MELLON INCOME STOCK	05569M301			4/18/1994		6/24/2011	30,000	47,707						-17,707
942	X	BNY MELLON INCOME STOCK	05569M301			4/18/1994		7/26/2011	30,000	46,861						-16,861
943	X	BNY MELLON MID CAP STK F	05569M509			12/11/2006		10/1/2010	10,000	12,574						-2,574
944	X	BNY MELLON MID CAP STK F	05569M509			12/11/2006		1/6/2011	200,000	213,086						-13,086
945	X	BNY MELLON MID CAP STOK	05569M509			12/11/2006		4/25/2011	9,000	8,846						154
946	X	BNY MELLON MID CAP STOK	05569M509			12/11/2006		6/24/2011	10,000	10,419						-419
947	X	BNY MELLON MID CAP STOK	05569M509			12/11/2006		7/26/2011	10,000	10,008						-8
948	X	BNY MELLON S/T US GVT SEC	05569M780			12/10/2003		10/5/2010	66,546	68,156						-1,610
949	X	BNY MELLON S/T US GVT SEC	05569M780			12/29/2003		10/5/2010	2,103	2,148						-45
950	X	BNY MELLON S/T US GVT SEC	05569M780			1/30/2004		10/5/2010	1,219	1,244						-25
951	X	BNY MELLON S/T US GVT SEC	05569M780			2/27/2004		10/5/2010	1,155	1,181						-26
952	X	BNY MELLON S/T US GVT SEC	05569M780			3/31/2004		10/5/2010	1,158	1,184						-26
953	X	BNY MELLON S/T US GVT SEC	05569M780			4/30/2004		10/5/2010	1,209	1,221						-12
954	X	BNY MELLON S/T US GVT SEC	05569M780			5/28/2004		10/5/2010	1,254	1,259						-5
955	X	BNY MELLON S/T US GVT SEC	05569M780			8/31/2004		10/5/2010	1,331	1,339						-8
956	X	BNY MELLON S/T US GVT SEC	05569M780			12/19/2008		10/5/2010	355	358						-3
957	X	BNY MELLON S/T US GVT SEC	05569M780			1/30/2009		10/5/2010	323	324						-1
958	X	BNY MELLON S/T US GVT SEC	05569M780			11/30/2009		10/5/2010	800	803						-3
959	X	BNY MELLON S/T US GVT SEC	05569M780			11/19/2009		10/5/2010	297,548	298,508						-960
960	X	BNY MELLON S/T US GVT SEC	05569M780			6/30/2004		12/16/2010	1,249	1,262						-13
961	X	BNY MELLON S/T US GVT SEC	05569M780			7/30/2004		12/16/2010	1,286	1,300						-14
962	X	BNY MELLON S/T US GVT SEC	05569M780			9/30/2004		12/16/2010	1,260	1,274						-14
963	X	BNY MELLON S/T US GVT SEC	05569M780			10/29/2004		12/16/2010	1,333	1,347						-14
964	X	BNY MELLON S/T US GVT SEC	05569M780			2/29/2008		12/16/2010	352	354						-2
965	X	BNY MELLON S/T US GVT SEC	05569M780			3/31/2008		12/16/2010	370	373						-3
966	X	BNY MELLON S/T US GVT SEC	05569M780			11/28/2008		12/16/2010	319	322						-3
967	X	BNY MELLON S/T US GVT SEC	05569M780			2/27/2009		12/16/2010	261	263						-2
968	X	BNY MELLON S/T US GVT SEC	05569M780			3/31/2009		12/16/2010	261	264						-3
969	X	BNY MELLON S/T US GVT SEC	05569M780			4/30/2009		12/16/2010	270	273						-3

Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

										Amount					
Long Term CG Distributions										7,330					
Short Term CG Distributions										0					
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals						
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss	
970	X	BNY MELLON S/T US GVT SEC	05569M780			5/29/2009		12/16/2010	280	283					-3
971	X	BNY MELLON S/T US GVT SEC	05569M780			8/31/2009		12/16/2010	194	196					-2
972	X	BNY MELLON S/T US GVT SEC	05569M780			9/30/2009		12/16/2010	186	187					-1
973	X	BNY MELLON S/T US GVT SEC	05569M780			10/30/2009		12/16/2010	204	205					-1
974	X	BNY MELLON S/T US GVT SEC	05569M780			11/19/2009		12/16/2010	88,413	89,492					-1,079
975	X	BNY MELLON S/T US GVT SEC	05569M780			12/16/2009		12/16/2010	838	844					-6
976	X	BNY MELLON S/T US GVT SEC	05569M780			1/29/2010		12/16/2010	759	765					-6
977	X	BNY MELLON S/T US GVT SEC	05569M780			2/26/2010		12/16/2010	640	645					-5
978	X	BNY MELLON S/T US GVT SEC	05569M780			6/30/2010		12/16/2010	1,070	1,078					-8
979	X	FNMA POOL # 949294 6 0%	31413MC70			9/25/2007		2/25/2011	1,006	1,009					-3
980	X	FNMA POOL # 949294 6 0%	31413MC70			9/25/2007		3/25/2011	31	31					0
981	X	FNMA POOL # 949294 6 0%	31413MC70			9/25/2007		4/25/2011	667	669					-2
982	X	FNMA POOL # 949294 6 0%	31413MC70			9/25/2007		5/25/2011	241	241					0
983	X	FNMA POOL # 949294 6 0%	31413MC70			9/25/2007		6/25/2011	1,225	1,228					-3
984	X	FNMA POOL # 949294 6 0%	31413MC70			9/25/2007		7/25/2011	29	30					-1
985	X	FNMA POOL # 949294 6 0%	31413MC70			9/25/2007		8/25/2011	30	30					0
986	X	FNMA POOL # 949294 6 0%	31413MC70			9/25/2007		9/25/2011	497	498					-1
987	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		10/25/2010	648	646					2
988	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		11/25/2010	1,051	1,049					2
989	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		12/25/2010	708	707					1
990	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		1/25/2011	617	616					1
991	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		2/25/2011	718	716					2
992	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		3/25/2011	603	602					1
993	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		4/25/2011	335	334					1
994	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		5/25/2011	307	306					1
995	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		6/25/2011	235	234					1
996	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		7/25/2011	215	214					1
997	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		8/25/2011	216	215					1
998	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		9/25/2011	323	323					0
999	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		10/25/2010	1,455	1,498					-43
1,000	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		11/25/2010	2,317	2,385					-68
1,001	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		12/25/2010	1,096	1,128					-32
1,002	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		1/25/2011	563	579					-16
1,003	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		2/25/2011	728	750					-22
1,004	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		3/25/2011	1,220	1,256					-36
1,005	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		4/25/2011	667	686					-19
1,006	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		5/25/2011	847	872					-25
1,007	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		6/25/2011	699	719					-20
1,008	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		7/25/2011	361	372					-11
1,009	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		8/25/2011	825	849					-24
1,010	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		9/25/2011	239	246					-7
1,011	X	FNMA POOL # 967186 6 5%	31414H6X0			1/17/2008		10/25/2010	437	454					-17
1,012	X	FNMA POOL # 967186 6 5%	31414H6X0			1/17/2008		10/27/2010	8,500	8,005					495
1,013	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		10/25/2010	957	958					-1
1,014	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		11/25/2010	990	991					-1
1,015	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		12/25/2010	679	679					0
1,016	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		1/25/2011	472	472					0
1,017	X	MELLON OPTIMA	0000000000			1/1/2011		8/30/2011	0	8,583					-8,583
1,018	X	MELLON OPTIMA	0000000000			1/1/2008		8/30/2011	22,252	0					22,252
1,019	X									2,042					-2,042

Amount													
7,330													
0													
Long Term CG Distributions													
Short Term CG Distributions													
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
871	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		9/10/2009	3/25/2011	387	0	414	-27			0	-934,600
872	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		9/10/2009	5/25/2011	393	0	419	-26			0	-26
873	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		4/13/2011	9/25/2011	71	0	80	-9			0	-9
874	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		9/10/2009	7/25/2011	388	0	415	-27			0	-27
875	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		4/13/2011	7/25/2011	71	0	79	-8			0	-8
876	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		6/22/2011	7/25/2011	71	0	80	-9			0	-9
877	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		3/23/2011	8/25/2011	333	0	355	-22			0	-22
878	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		4/13/2011	8/25/2011	61	0	68	-7			0	-7
879	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		6/22/2011	8/25/2011	61	0	69	-8			0	-8
880	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		9/10/2009	9/25/2011	371	0	396	-25			0	-25
881	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		4/13/2011	9/25/2011	68	0	76	-8			0	-8
882	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		6/22/2011	9/25/2011	68	0	77	-9			0	-9
883	FNMA POOL # 831812 6% 9/1/36	31407JDR0		11/13/2007	10/25/2010	446	0	450	-4			0	-4
884	FNMA POOL # 831812 6% 9/1/36	31407JDR0		11/13/2007	10/27/2010	16,781	0	15,576	1,205			0	1,205
885	FNMA POOL # 888279 4 5% 1/01/36	31410F2L8		6/6/2007	10/25/2010	333	0	320	13			0	13
886	FNMA POOL # 888279 4 5% 1/01/36	31410F2L8		6/6/2007	11/25/2010	348	0	335	13			0	13
887	FNMA POOL # 888279 4 5% 1/01/36	31410F2L8		6/6/2007	12/25/2010	440	0	424	16			0	16
888	BNY MELLON LARGE CAP STK FD CL M	05569M103		11/2/2007	1/6/2011	600,000	0	825,850	-225,850			0	-225,850
889	BNY MELLON LARGE CAP STK-M	05569M103		11/2/2007	3/25/2011	15,000	0	19,945	-4,945			0	-4,945
890	BNY MELLON LARGE CAP STK-M	05569M103		11/2/2007	4/25/2011	22,000	0	28,842	-6,842			0	-6,842
891	BNY MELLON LARGE CAP STK-M	05569M103		11/2/2007	6/24/2011	30,000	0	41,623	-11,623			0	-11,623
892	BNY MELLON LARGE CAP STK-M	05569M103		11/2/2007	7/26/2011	30,000	0	40,154	-10,154			0	-10,154
893	BNY MELLON INCOME STK FD CL M	05569M301		3/16/1994	10/1/2010	15,000	0	27,168	-12,168			0	-12,168
894	BNY MELLON INCOME STK FD CL M	05569M301		3/16/1994	12/1/2010	10,000	0	17,351	-7,351			0	-7,351
895	BNY MELLON INCOME STK FD CL M	05569M301		3/16/1994	1/6/2011	537,060	0	872,648	-335,588			0	-335,588
896	BNY MELLON INCOME STK FD CL M	05569M301		4/18/1994	1/6/2011	162,940	0	260,680	-97,740			0	-97,740
897	FNMA POOL # 930924 4 5% 4/1/2039	31412PGG6		9/1/2009	1/25/2010	1,273	0	1,282	-9			0	-9
898	BNY MELLON INCOME STOCK-M	05569M301		11/2/2007	3/21/2011	31,506	0	50,000	-18,494			0	-18,494
899	BNY MELLON INCOME STOCK-M	05569M301		12/19/2007	3/21/2011	7,662	0	9,470	-1,808			0	-1,808
900	BNY MELLON INCOME STOCK-M	05569M301		5/14/2010	3/21/2011	60,832	0	53,206	7,626			0	7,626
901	BNY MELLON INCOME STOCK-M	05569M301		4/18/1994	3/25/2011	15,000	0	23,225	-8,225			0	-8,225
902	BNY MELLON INCOME STOCK-M	05569M301		4/18/1994	4/25/2011	24,000	0	36,729	-12,729			0	-12,729
903	BNY MELLON INCOME STOCK-M	05569M301		5/14/2010	6/16/2011	40,000	0	35,562	4,438			0	4,438
904	FNMA POOL # 930924 4 5% 4/1/2039	31412PGG6		9/1/2009	12/25/2010	1,169	0	1,177	-8			0	-8
905	FNMA POOL # 925797 6 5% 12/01/37	31412HRS0		1/17/2008	10/25/2010	9	0	10	-1			0	-1
906	FNMA POOL # 925797 6 5% 12/01/37	31412HRS0		1/17/2008	10/27/2010	6,577	0	6,190	387			0	387
907	FNMA POOL # 930851 4 0% 4/01/24	31412PEV3		4/9/2009	10/25/2010	1,082	0	1,102	-20			0	-20
908	FNMA POOL # 930851 4 0% 4/01/24	31412PEV3		4/9/2009	11/9/2010	19,937	0	19,407	530			0	530
909	FNMA POOL # 930851 4 0% 4/01/24	31412PEV3		4/9/2009	10/25/2010	1,016	0	1,035	-19			0	-19
910	FNMA POOL # 930924 4 5% 4/1/2039	31412PGG6		9/1/2009	10/25/2010	1,013	0	1,020	-7			0	-7
911	FNMA POOL # 930924 4 5% 4/1/2039	31412PGG6		9/1/2009	1/25/2011	1,490	0	1,501	-11			0	-11
912	FNMA POOL # 930924 4 5% 4/1/2039	31412PGG6		9/1/2009	2/25/2011	497	0	500	-3			0	-3
913	FNMA POOL # 930924 4 5% 4/1/2039	31412PGG6		9/1/2009	3/25/2011	449	0	452	-3			0	-3
914	FNMA POOL # 930924 4 5% 4/1/2039	31412PGG6		9/1/2009	4/25/2011	310	0	313	-3			0	-3
915	FNMA POOL # 930924 4 5% 4/1/2039	31412PGG6		9/1/2009	5/25/2011	220	0	222	-2			0	-2
916	FNMA POOL # 930924 4 5% 4/1/2039	31412PGG6		9/1/2009	6/25/2011	277	0	279	-2			0	-2
917	FNMA POOL # 930924 4 5% 4/1/2039	31412PGG6		9/1/2009	7/25/2011	490	0	493	-3			0	-3
918	FNMA POOL # 930924 4 5% 4/1/2039	31412PGG6		9/1/2009	8/25/2011	386	0	388	-2			0	-2
919	FNMA POOL # 930924 4 5% 4/1/2039	31412PGG6		9/1/2009	9/15/2011	42,827	0	40,680	2,147			0	2,147
920	FNMA POOL # 930924 4 5% 4/1/2039	31412PGG6		9/1/2009	9/25/2011	887	0	893	-6			0	-6
921	FNMA POOL # 932670 4 5% 3/01/40	31412RFK8		3/8/2010	10/25/2010	150	0	152	-2			0	-2
922	FNMA POOL # 932670 4 5% 3/01/40	31412RFK8		3/8/2010	11/25/2010	191	0	194	-3			0	-3
923	FNMA POOL # 932670 4 5% 3/01/40	31412RFK8		3/8/2010	12/25/2010	129	0	131	-2			0	-2
924	FNMA POOL # 932670 4 5% 3/01/40	31412RFK8		3/8/2010	1/25/2011	247	0	250	-3			0	-3
925	FNMA POOL # 932670 4 5% 3/01/40	31412RFK8		3/8/2010	2/16/2011	8,716	0	8,760	-44			0	-44
926	FNMA POOL # 932670 4 5% 3/01/40	31412RFK8		3/8/2010	2/25/2011	108	0	109	-1			0	-1
927	FNMA POOL # 932670 4 5% 3/01/40	31412RFK8		3/8/2010	3/25/2011	144	0	145	-1			0	-1
928	FNMA POOL # 936591 5 546% 4/01/37	31412V7C6		5/3/2007	10/25/2010	192	0	193	-1			0	-1

Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

Amount													
7,330													
0													
Long Term CG Distributions													
Short Term CG Distributions													
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
928	FNMA POOL # 936591 5 59977% 4/01/37	31412V7C6		5/3/2007	11/25/2010	347	0	350	-3			0	-934,600
930	FNMA POOL # 936591 5 541% 4/1/37	31412V7C6		5/3/2007	12/15/2010	9,769	0	9,432	337			0	337
931	FNMA POOL # 936591 5 541% 4/1/37	31412V7C6		5/3/2007	12/25/2010	194	0	196	-2			0	-2
932	FNMA POOL # 944112 5 805% 8/1/37	31413FKZ4		8/2/2007	10/25/2010	266	0	266	0			0	0
933	FNMA POOL # 944112 5 798% 8/1/37	31413FKZ4		8/2/2007	11/25/2010	1	0	1	0			0	0
934	FNMA POOL # 944112 5 798% 8/1/37	31413FKZ4		8/2/2007	12/15/2010	13,459	0	12,519	940			0	940
935	FNMA POOL # 944112 5 798% 8/1/37	31413FKZ4		8/2/2007	12/25/2010	364	0	364	0			0	0
936	FNMA POOL # 949294 6 0% 10/01/37	31413MC70		9/25/2007	10/25/2010	980	0	982	-2			0	-2
937	FNMA POOL # 949294 6 0% 10/01/37	31413MC70		9/25/2007	10/27/2010	8,217	0	7,593	624			0	624
938	FNMA POOL # 949294 6 0% 10/01/37	31413MC70		9/25/2007	11/25/2010	382	0	383	-1			0	-1
939	FNMA POOL # 949294 6 0% 10/01/37	31413MC70		9/25/2007	12/25/2010	571	0	572	-1			0	-1
940	FNMA POOL # 949294 6 0% 10/01/37	31413MC70		9/25/2007	1/25/2011	31	0	31	0			0	0
941	BNY MELLON INCOME STOCK-M	05569M301		4/18/1994	6/24/2011	30,000	0	47,707	-17,707			0	-17,707
942	BNY MELLON INCOME STOCK-M	05569M301		4/18/1994	7/26/2011	30,000	0	46,861	-16,861			0	-16,861
943	BNY MELLON MID CAP STK FD CL M	05569M509		12/11/2006	10/1/2010	10,000	0	12,574	-2,574			0	-2,574
944	BNY MELLON MID CAP STK FD CL M	05569M509		12/11/2006	1/6/2011	200,000	0	213,086	-13,086			0	-13,086
945	BNY MELLON MID CAP STOCK-M	05569M509		12/11/2006	4/25/2011	9,000	0	8,846	154			0	154
946	BNY MELLON MID CAP STOCK-M	05569M509		12/11/2006	6/24/2011	10,000	0	10,419	-419			0	-419
947	BNY MELLON MID CAP STOCK-M	05569M509		12/11/2006	7/26/2011	10,000	0	10,008	-8			0	-8
948	BNY MELLON S/T US GVT SECS FD CL	05569M780		12/10/2003	10/5/2010	66,546	0	68,156	-1,610			0	-1,610
949	BNY MELLON S/T US GVT SECS FD CL	05569M780		12/29/2003	10/5/2010	2,103	0	2,148	-45			0	-45
950	BNY MELLON S/T US GVT SECS FD CL	05569M780		1/30/2004	10/5/2010	1,219	0	1,244	-25			0	-25
951	BNY MELLON S/T US GVT SECS FD CL	05569M780		2/27/2004	10/5/2010	1,155	0	1,181	-26			0	-26
952	BNY MELLON S/T US GVT SECS FD CL	05569M780		3/31/2004	10/5/2010	1,158	0	1,184	-26			0	-26
953	BNY MELLON S/T US GVT SECS FD CL	05569M780		4/30/2004	10/5/2010	1,209	0	1,221	-12			0	-12
954	BNY MELLON S/T US GVT SECS FD CL	05569M780		5/28/2004	10/5/2010	1,254	0	1,259	-5			0	-5
955	BNY MELLON S/T US GVT SECS FD CL	05569M780		8/31/2004	10/5/2010	1,331	0	1,339	-8			0	-8
956	BNY MELLON S/T US GVT SECS FD CL	05569M780		12/19/2008	10/5/2010	355	0	358	-3			0	-3
957	BNY MELLON S/T US GVT SECS FD CL	05569M780		1/30/2009	10/5/2010	323	0	324	-1			0	-1
958	BNY MELLON S/T US GVT SECS FD CL	05569M780		11/30/2009	10/5/2010	800	0	803	-3			0	-3
959	BNY MELLON S/T US GVT SECS FD CL	05569M780		11/19/2009	10/5/2010	297,548	0	298,508	-960			0	-960
960	BNY MELLON S/T US GVT SECS FD CL	05569M780		6/30/2004	12/16/2010	1,249	0	1,262	-13			0	-13
961	BNY MELLON S/T US GVT SECS FD CL	05569M780		7/30/2004	12/16/2010	1,286	0	1,300	-14			0	-14
962	BNY MELLON S/T US GVT SECS FD CL	05569M780		9/30/2004	12/16/2010	1,260	0	1,274	-14			0	-14
963	BNY MELLON S/T US GVT SECS FD CL	05569M780		10/29/2004	12/16/2010	1,333	0	1,347	-14			0	-14
964	BNY MELLON S/T US GVT SECS FD CL	05569M780		2/29/2008	12/16/2010	352	0	354	-2			0	-2
965	BNY MELLON S/T US GVT SECS FD CL	05569M780		3/31/2008	12/16/2010	370	0	373	-3			0	-3
966	BNY MELLON S/T US GVT SECS FD CL	05569M780		11/28/2008	12/16/2010	319	0	322	-3			0	-3
967	BNY MELLON S/T US GVT SECS FD CL	05569M780		2/27/2009	12/16/2010	261	0	263	-2			0	-2
968	BNY MELLON S/T US GVT SECS FD CL	05569M780		3/31/2009	12/16/2010	261	0	264	-3			0	-3
969	BNY MELLON S/T US GVT SECS FD CL	05569M780		4/30/2009	12/16/2010	270	0	273	-3			0	-3
970	BNY MELLON S/T US GVT SECS FD CL	05569M780		5/29/2009	12/16/2010	280	0	283	-3			0	-3
971	BNY MELLON S/T US GVT SECS FD CL	05569M780		8/31/2009	12/16/2010	194	0	196	-2			0	-2
972	BNY MELLON S/T US GVT SECS FD CL	05569M780		9/30/2009	12/16/2010	186	0	187	-1			0	-1
973	BNY MELLON S/T US GVT SECS FD CL	05569M780		10/30/2009	12/16/2010	204	0	205	-1			0	-1
974	BNY MELLON S/T US GVT SECS FD CL	05569M780		11/19/2009	12/16/2010	88,413	0	89,492	-1,079			0	-1,079
975	BNY MELLON S/T US GVT SECS FD CL	05569M780		12/16/2009	12/16/2010	838	0	844	-6			0	-6
976	BNY MELLON S/T US GVT SECS FD CL	05569M780		1/29/2010	12/16/2010	759	0	765	-6			0	-6
977	BNY MELLON S/T US GVT SECS FD CL	05569M780		2/26/2010	12/16/2010	640	0	645	-5			0	-5
978	BNY MELLON S/T US GVT SECS FD CL	05569M780		6/30/2010	12/16/2010	1,070	0	1,078	-8			0	-8
979	FNMA POOL # 949294 6 0% 10/01/37	31413MC70		9/25/2007	2/25/2011	1,006	0	1,009	-3			0	-3
980	FNMA POOL # 949294 6 0% 10/01/37	31413MC70		9/25/2007	3/25/2011	31	0	31	0			0	0
981	FNMA POOL # 949294 6 0% 10/01/37	31413MC70		9/25/2007	4/25/2011	667	0	669	-2			0	-2
982	FNMA POOL # 949294 6 0% 10/01/37	31413MC70		9/25/2007	5/25/2011	241	0	241	0			0	0
983	FNMA POOL # 949294 6 0% 10/01/37	31413MC70		9/25/2007	6/25/2011	1,225	0	1,228	-3			0	-3
984	FNMA POOL # 949294 6 0% 10/01/37	31413MC70		9/25/2007	7/25/2011	29	0	30	-1			0	-1
985	FNMA POOL # 949294 6 0% 10/01/37	31413MC70		9/25/2007	8/25/2011	30	0	30	0			0	0
986	FNMA POOL # 949294 6 0% 10/01/37	31413MC70		9/25/2007	9/25/2011	497	0	498	-1			0	-1

Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

	Kind(s) of Property Sold	Amount		How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
		Long Term CG Distributions	Short Term CG Distributions											
		7,330	0											
987	FNMA POOL # 962003 5.5% 3/01/38 31414CGL6				2/25/2008	10/25/2010	648	0	648	2			0	-934,600
988	FNMA POOL # 962003 5.5% 3/01/38 31414CGL6				2/25/2008	12/25/2010	1,051	0	1,049	2			0	-934,600
989	FNMA POOL # 962003 5.5% 3/01/38 31414CGL6				2/25/2008	12/25/2010	708	0	707	1			0	-934,600
990	FNMA POOL # 962003 5.5% 3/01/38 31414CGL6				2/25/2008	12/25/2011	617	0	616	1			0	-934,600
991	FNMA POOL # 962003 5.5% 3/01/38 31414CGL6				2/25/2008	12/25/2011	718	0	716	2			0	-934,600
992	FNMA POOL # 962003 5.5% 3/01/38 31414CGL6				2/25/2008	12/25/2011	603	0	602	1			0	-934,600
993	FNMA POOL # 962003 5.5% 3/01/38 31414CGL6				2/25/2008	12/25/2011	335	0	334	1			0	-934,600
994	FNMA POOL # 962003 5.5% 3/01/38 31414CGL6				2/25/2008	12/25/2011	307	0	306	1			0	-934,600
995	FNMA POOL # 962003 5.5% 3/01/38 31414CGL6				2/25/2008	12/25/2011	235	0	234	1			0	-934,600
996	FNMA POOL # 962003 5.5% 3/01/38 31414CGL6				2/25/2008	12/25/2011	215	0	214	1			0	-934,600
997	FNMA POOL # 962003 5.5% 3/01/38 31414CGL6				2/25/2008	12/25/2011	216	0	215	1			0	-934,600
998	FNMA POOL # 962003 5.5% 3/01/38 31414CGL6				2/25/2008	12/25/2011	323	0	323	0			0	-934,600
999	FNMA POOL # 962301 4.5% 3/01/23 31414CRW0				5/20/2009	10/25/2010	1,455	0	1,498	-43			0	-934,600
1,000	FNMA POOL # 962301 4.5% 3/01/23 31414CRW0				5/20/2009	11/25/2010	2,317	0	2,385	-68			0	-934,600
1,001	FNMA POOL # 962301 4.5% 3/01/23 31414CRW0				5/20/2009	12/25/2010	1,096	0	1,128	-32			0	-934,600
1,002	FNMA POOL # 962301 4.5% 3/01/23 31414CRW0				5/20/2009	12/25/2011	563	0	579	-16			0	-934,600
1,003	FNMA POOL # 962301 4.5% 3/01/23 31414CRW0				5/20/2009	12/25/2011	728	0	750	-22			0	-934,600
1,004	FNMA POOL # 962301 4.5% 3/01/23 31414CRW0				5/20/2009	12/25/2011	1,220	0	1,256	-36			0	-934,600
1,005	FNMA POOL # 962301 4.5% 3/01/23 31414CRW0				5/20/2009	12/25/2011	667	0	686	-19			0	-934,600
1,006	FNMA POOL # 962301 4.5% 3/01/23 31414CRW0				5/20/2009	12/25/2011	847	0	872	-25			0	-934,600
1,007	FNMA POOL # 962301 4.5% 3/01/23 31414CRW0				5/20/2009	12/25/2011	699	0	719	-20			0	-934,600
1,008	FNMA POOL # 962301 4.5% 3/01/23 31414CRW0				5/20/2009	12/25/2011	361	0	372	-11			0	-934,600
1,009	FNMA POOL # 962301 4.5% 3/01/23 31414CRW0				5/20/2009	12/25/2011	825	0	849	-24			0	-934,600
1,010	FNMA POOL # 962301 4.5% 3/01/23 31414CRW0				5/20/2009	12/25/2011	239	0	246	-7			0	-934,600
1,011	FNMA POOL # 967186 6.5% 12/01/37 31414H6X0				1/17/2008	10/25/2010	437	0	454	-17			0	-934,600
1,012	FNMA POOL # 967186 6.5% 12/01/37 31414H6X0				1/17/2008	10/27/2010	8,500	0	8,005	495			0	-934,600
1,013	FNMA POOL # 966608 5.5% 2/01/38 31414HKV8				2/15/2008	10/25/2010	957	0	958	-1			0	-934,600
1,014	FNMA POOL # 966608 5.5% 2/01/38 31414HKV8				2/15/2008	11/25/2010	990	0	991	-1			0	-934,600
1,015	FNMA POOL # 966608 5.5% 2/01/38 31414HKV8				2/15/2008	12/25/2010	679	0	679	0			0	-934,600
1,016	FNMA POOL # 966608 5.5% 2/01/38 31414HKV8				2/15/2008	12/25/2011	472	0	472	0			0	-934,600
1,017	MELLON OPTIMA				1/1/2011	8/30/2011	0	0	8,583	-8,583			0	-934,600
1,018	MELLON OPTIMA				1/1/2008	8/30/2011	22,252	0	0	22,252			0	-934,600
1,019							0	0	2,042	-2,042			0	-934,600

[illegible]

Part

	0	0	0
	Benefits	Expense Account	Explanation
1	NONE	NONE	
2	N/A	N/A	
3			
4			
5			
6			
7			
8			
9			
10			

Part XIII, Line 4b (990-PF) - Qualifying Distribution Made Out of Prior Year Undistributed Income

If the private foundation is electing to treat a qualifying distribution as made out of the undistributed income of a prior taxable year, please provide an explanation

UNDISTRIBUTED INCOME FOR THE PERIOD 10/01/2008 - 9/30/2009, FOR WHICH A FORM 4720 HAS BEEN PREPARED

Part VI, Line 6a (990-PF) - Estimated Tax Payments

	Date		Amount
1 Credit from prior year return		1	
2 First quarter estimated tax payment	2/9/2011	2	1,750
3 Second quarter estimated tax payment	3/9/2011	3	1,746
4 Third quarter estimated tax payment		4	
5 Fourth quarter estimated tax payment	9/12/2011	5	3,490
6 Other payments		6	
7 Total		7	6,986

Part XIII, Line 2a, Column C (990-PF) - Prior Year Undistributed Income

1	Distributable amounts for 2009 that remained undistributed at the beginning of the 2010 tax year	1	<u>937,809</u>
2		2	
3		3	
4		4	
5		5	
6		6	
7		7	
8		8	
9		9	
10	Total	10	<u>937,809</u>

Part XIII, Line 2b, Column B (990-PF) - Undistributed Income for Prior Years

1	Undistributed income for the 3rd year 2008	1	725,299
2	Undistributed income for the 4th year 2007	2	
3	Undistributed income for the 5th year 2006	3	
4	Total	4	725,299

**SCHEDULE D
(Form 1041)**Department of the Treasury
Internal Revenue Service**Capital Gains and Losses**▶ **Attach to Form 1041, Form 5227, or Form 990-T. See the Instructions for
Schedule D (Form 1041) (also for Form 5227 or Form 990-T, if applicable).**

OMB No 1545-0092

2010

Name of estate or trust

FRICK H C FOR CITY OF PGH

Employer identification number

25-6018759

Note: Form 5227 filers need to complete **only** Parts I and II**Part I Short-Term Capital Gains and Losses—Assets Held One Year or Less**

(a) Description of property (Example 100 shares 7% preferred of "Z" Co)	(b) Date acquired (mo , day, yr)	(c) Date sold (mo , day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) for the entire year Subtract (e) from (d)
1a					
b Enter the short-term gain or (loss), if any, from Schedule D-1, line 1b					1b 0
2 Short-term capital gain or (loss) from Forms 4684, 6252, 6781, and 8824					2
3 Net short-term gain or (loss) from partnerships, S corporations, and other estates or trusts					3
4 Short-term capital loss carryover Enter the amount, if any, from line 9 of the 2009 Capital Loss Carryover Worksheet					4 ()
5 Net short-term gain or (loss). Combine lines 1a through 4 in column (f) Enter here and on line 13, column (3) on the back					5 0

Part II Long-Term Capital Gains and Losses—Assets Held More Than One Year

(a) Description of property (Example 100 shares 7% preferred of "Z" Co)	(b) Date acquired (mo , day, yr)	(c) Date sold (mo , day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) for the entire year Subtract (e) from (d)
6a					
b Enter the long-term gain or (loss), if any, from Schedule D-1, line 6b					6b 0
7 Long-term capital gain or (loss) from Forms 2439, 4684, 6252, 6781, and 8824					7
8 Net long-term gain or (loss) from partnerships, S corporations, and other estates or trusts					8
9 Capital gain distributions					9
10 Gain from Form 4797, Part I					10
11 Long-term capital loss carryover Enter the amount, if any, from line 14 of the 2009 Capital Loss Carryover Worksheet					11 (1,028)
12 Net long-term gain or (loss). Combine lines 6a through 11 in column (f) Enter here and on line 14a, column (3) on the back					12 -1,028

For Paperwork Reduction Act Notice, see the Instructions for Form 1041.
(HTA)

Schedule D (Form 1041) 2010

Schedule D (Form 1041) 2010

FRICK H C FOR CITY OF PGH

25-6018759

Page 2

Part III Summary of Parts I and II		(1) Beneficiaries'	(2) Estate's	(3) Total
Caution: Read the instructions before completing this part		(see instr)	or trust's	
13 Net short-term gain or (loss)	13			0
14 Net long-term gain or (loss)				
a Total for year	14a		-1,028	-1,028
b Unrecaptured section 1250 gain (see line 18 of the wrkshet)	14b			0
c 28% rate gain	14c			0
15 Total net gain or (loss). Combine lines 13 and 14a	15	0	-1,028	-1,028

Note: If line 15, column (3), is a net gain, enter the gain on Form 1041, line 4 (or Form 990-T, Part I, line 4a). If lines 14a and 15, column (2), are net gains, go to Part V, and **do not** complete Part IV. If line 15, column (3), is a net loss, complete Part IV and the **Capital Loss Carryover Worksheet**, as necessary.

Part IV Capital Loss Limitation

16 Enter here and enter as a (loss) on Form 1041, line 4 (or Form 990-T, Part I, line 4c, if a trust), the smaller of	16	(	1,028	)
a The loss on line 15, column (3) or b \$3,000				

Note: If the loss on line 15, column (3), is more than \$3,000, **or** if Form 1041, page 1, line 22 (or Form 990-T, line 34), is a loss, complete the **Capital Loss Carryover Worksheet** on page 7 of the instructions to figure your capital loss carryover.

Part V Tax Computation Using Maximum Capital Gains Rates

Form 1041 filers Complete this part **only** if both lines 14a and 15 in column (2) are gains, or an amount is entered in Part I or Part II and there is an entry on Form 1041, line 2b(2), and Form 1041, line 22, is more than zero.

Caution: Skip this part and complete the worksheet on page 8 of the instructions if

- Either line 14b, col (2) or line 14c, col (2) is more than zero, or
- Both Form 1041, line 2b(1), and Form 4952, line 4g are more than zero

Form 990-T trusts Complete this part **only** if both lines 14a and 15 are gains, or qualified dividends are included in income in Part I of Form 990-T, and Form 990-T, line 34, is more than zero. Skip this part and complete the worksheet on page 8 of the instructions if either line 14b, col (2) or line 14c, col (2) is more than zero.

17 Enter taxable income from Form 1041, line 22 (or Form 990-T, line 34)	17			
18 Enter the smaller of line 14a or 15 in column (2) but not less than zero	18			
19 Enter the estate's or trust's qualified dividends from Form 1041, line 2b(2) (or enter the qualified dividends included in income in Part I of Form 990-T)	19			
20 Add lines 18 and 19	20	0		
21 If the estate or trust is filing Form 4952, enter the amount from line 4g, otherwise, enter -0-	21	0		
22 Subtract line 21 from line 20. If zero or less, enter -0-	22	0		
23 Subtract line 22 from line 17. If zero or less, enter -0-	23	0		
24 Enter the smaller of the amount on line 17 or \$2,300	24			
25 Is the amount on line 23 equal to or more than the amount on line 24? ☐ Yes. Skip lines 25 and 26, go to line 27 and check the "No" box ☐ No. Enter the amount from line 23	25	0		
26 Subtract line 25 from line 24	26	0		
27 Are the amounts on lines 22 and 26 the same? ☒ Yes. Skip lines 27 thru 30, go to line 31 ☐ No. Enter the smaller of line 17 or line 22	27			
28 Enter the amount from line 26 (If line 26 is blank, enter -0-)	28	0		
29 Subtract line 28 from line 27	29	0		
30 Multiply line 29 by 15% (15)	30			0
31 Figure the tax on the amount on line 23. Use the 2010 Tax Rate Schedule for Estates and Trusts (see the Schedule G instructions in the instructions for Form 1041)	31			
32 Add lines 30 and 31	32			0
33 Figure the tax on the amount on line 17. Use the 2010 Tax Rate Schedule for Estates and Trusts (see the Schedule G instructions in the instructions for Form 1041)	33			
34 Tax on all taxable income. Enter the smaller of line 32 or line 33 here and on Form 1041, Schedule G, line 1a (or Form 990-T, line 36)	34			0

Schedule D (Form 1041) 2010

Line 11 (990-PF) - Other Income

	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income
1	MELLON OPTIMA	-7,095	-6,963	
2	MELLON OPTIMA	-949	-949	
3			0	
4			0	
5			0	
6			0	
7			0	
8			0	
9			0	
10			0	
		-8,044	-7,912	0

Line 16a (990-PF) - Legal Fees

		800	800	0	0
	Name of Organization or Person Providing Service	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes (Cash Basis Only)
1	REED SMITH LLP	800	800		
2					
3					
4					
5					
6					
7					
8					
9					
10					

Line 18 (990-PF) - Taxes

	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	FOREIGN TAXES WITHHELD	4,371	4,371		
2	PY EXCISE TAX DUE	880			
3	ESTIMATED EXCISE PAYMENTS	6,986	6,986		
4					
5					
6					
7					
8					
9					
10					

12,237 11,357 0 0

Line 23 (990-PF) - Other Expenses

	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	Amortization. See attached statement	0	0	0	0
2	ADR FEES	1,223	1,223		
3	MELLON OPTIMA	15,417	15,417		
4					
5					
6					
7					
8					
9					
10					

Part II, Line 13 (990-PF) - Investments - Other

	Item or Category	Basis of Valuation	Book Value Beg. of Year	Book Value End of Year	FMV End of Year
1	OTHER ASSETS		21,980,157	16,599,022	13,809,849
2					
3					
4					
5					
6					
7					
8					
9					
10					

Long Term CG Distributions	7,330
Short Term CG Distributions	0

Long Term CG Distributions															Amount	
Short Term CG Distributions															7,330	
															0	
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	0	0	Gains Minus Excess of FMV Over Adjusted Basis or Losses	-934,600
59	FNMA POOL # AA7694 4 5% 7/01/24	31416RRQ8		11/10/2009	6/25/2011	427	0	444	-17			0			-17	
60	FNMA POOL # AA7694 4 5% 7/01/24	31416RRQ8		11/10/2009	7/25/2011	211	0	219	-8			0			-8	
61	FNMA POOL # AA7694 4 5% 7/01/24	31416RRQ8		11/10/2009	8/25/2011	9	0	1,050	-1,041			0			-1,041	
62	FNMA POOL # AA7694 4 5% 7/01/24	31416RRQ8		11/10/2009	9/25/2011	855	0	889	-34			0			-34	
63	FNMA POOL # AA8389 4 5% 6/01/39	31416SKB6		6/11/2009	10/25/2010	171	0	168	3			0			3	
64	FNMA POOL # AA8389 4 5% 6/01/39	31416SKB6		6/11/2009	11/25/2010	300	0	294	6			0			6	
65	FNMA POOL # AA8389 4 5% 6/01/39	31416SKB6		6/11/2009	12/25/2010	194	0	191	3			0			3	
66	FNMA POOL # AA8389 4 5% 6/01/39	31416SKB6		6/11/2009	1/25/2011	478	0	470	8			0			8	
67	FNMA POOL # AA8389 4 5% 6/01/39	31416SKB6		6/11/2009	2/25/2011	174	0	171	3			0			3	
68	FNMA POOL # AA8389 4 5% 6/01/39	31416SKB6		6/11/2009	3/25/2011	53	0	52	1			0			1	
69	FNMA POOL # AA8389 4 5% 6/01/39	31416SKB6		6/11/2009	4/25/2011	183	0	180	3			0			3	
70	FNMA POOL # AA8389 4 5% 6/01/39	31416SKB6		6/11/2009	5/25/2011	310	0	305	5			0			5	
71	FNMA POOL # AA8389 4 5% 6/01/39	31416SKB6		6/11/2009	6/25/2011	293	0	289	4			0			4	
72	FNMA POOL # AA8389 4 5% 6/01/39	31416SKB6		6/11/2009	7/25/2011	584	0	575	9			0			9	
73	FNMA POOL # AA8389 4 5% 6/01/39	31416SKB6		6/11/2009	8/25/2011	788	0	776	12			0			12	
74	FHLMC GOLD A69852 5 5% 12/01/37	3128L1M8		12/7/2007	9/15/2011	114	0	114	0			0			0	
75	FHLMC GOLD A69290 6 0% 12/01/37	3128L1KB5		12/7/2007	10/15/2010	318	0	322	-4			0			-4	
76	FHLMC GOLD A69290 6 0% 12/01/37	3128L1KB5		12/7/2007	11/15/2010	455	0	461	-6			0			-6	
77	FHLMC GOLD A69290 6 0% 12/01/37	3128L1KB5		12/7/2007	12/15/2010	934	0	944	-10			0			-10	
78	FHLMC GOLD A69290 6 0% 12/01/37	3128L1KB5		12/7/2007	1/15/2011	326	0	330	-4			0			-4	
79	FHLMC GOLD A69290 6 0% 12/01/37	3128L1KB5		12/7/2007	2/15/2011	21	0	22	-1			0			-1	
80	FHLMC GOLD A69290 6 0% 12/01/37	3128L1KB5		12/7/2007	3/15/2011	25	0	26	-1			0			-1	
81	FHLMC GOLD A69290 6 0% 12/01/37	3128L1KB5		12/7/2007	4/15/2011	713	0	721	-8			0			-8	
82	FHLMC GOLD A69290 6 0% 12/01/37	3128L1KB5		12/7/2007	5/15/2011	24	0	24	0			0			0	
83	FHLMC GOLD A69290 6 0% 12/01/37	3128L1KB5		12/7/2007	6/15/2011	24	0	25	-1			0			-1	
84	FHLMC GOLD A69290 6 0% 12/01/37	3128L1KB5		12/7/2007	7/15/2011	302	0	306	-4			0			-4	
85	FHLMC GOLD G11938 4 5% 3/01/21	3128M1BF5		3/14/2006	2/15/2011	56	0	56	0			0			0	
86	FHLMC GOLD G11938 4 5% 3/01/21	3128M1BF5		6/13/2007	2/15/2011	113	0	112	1			0			1	
87	FHLMC GOLD G11938 4 5% 3/01/21	3128M1BF5		3/14/2006	3/15/2011	71	0	70	1			0			1	
88	FHLMC GOLD G11938 4 5% 3/01/21	3128M1BF5		6/13/2007	3/15/2011	141	0	140	1			0			1	
89	FHLMC GOLD G11938 4 5% 3/01/21	3128M1BF5		3/14/2006	4/15/2011	56	0	56	0			0			0	
90	FHLMC GOLD G11938 4 5% 3/01/21	3128M1BF5		6/13/2007	4/15/2011	112	0	111	1			0			1	
91	FHLMC GOLD G11938 4 5% 3/01/21	3128M1BF5		3/14/2006	5/15/2011	37	0	37	0			0			0	
92	FHLMC GOLD G11938 4 5% 3/01/21	3128M1BF5		6/13/2007	5/15/2011	74	0	74	0			0			0	
93	FHLMC GOLD G11938 4 5% 3/01/21	3128M1BF5		3/14/2006	6/15/2011	31	0	31	0			0			0	
94	FHLMC GOLD G11938 4 5% 3/01/21	3128M1BF5		6/13/2007	6/15/2011	63	0	62	1			0			1	
95	FHLMC GOLD G11938 4 5% 3/01/21	3128M1BF5		3/14/2006	7/15/2011	37	0	36	1			0			1	
96	FHLMC GOLD G11938 4 5% 3/01/21	3128M1BF5		6/13/2007	7/15/2011	73	0	73	0			0			0	
97	FHLMC GOLD G11938 4 5% 3/01/21	3128M1BF5		3/14/2006	8/15/2011	36	0	36	0			0			0	
98	FHLMC GOLD G11938 4 5% 3/01/21	3128M1BF5		6/13/2007	8/15/2011	73	0	72	1			0			1	
99	FHLMC GOLD G11938 4 5% 3/01/21	3128M1BF5		3/14/2006	9/15/2011	43	0	43	0			0			0	
100	FHLMC GOLD G11938 4 5% 3/01/21	3128M1BF5		6/13/2007	9/15/2011	87	0	86	1			0			1	
101	FNMA POOL # AA8389 4 5% 6/01/39	31416SKB6		6/11/2009	9/15/2011	789	0	24,839	-24,050			0			-24,050	
102	FNMA POOL # AA8389 4 5% 6/01/39	31416SKB6		6/11/2009	9/25/2011	788	0	776	12			0			12	
103	FNMA POOL # AC1520 4 0% 9/01/24	31417KVN4		10/14/2009	10/25/2010	200	0	203	-3			0			-3	
104	FNMA POOL # AC1520 4 0% 9/01/24	31417KVN4		10/14/2009	11/25/2010	72	0	73	-1			0			-1	
105	FNMA POOL # AC1520 4 0% 9/01/24	31417KVN4		10/14/2009	12/25/2010	88	0	89	-1			0			-1	
106	FNMA POOL # AC1520 4 0% 9/01/24	31417KVN4		10/14/2009	1/25/2011	168	0	170	-2			0			-2	
107	FNMA POOL # AC1520 4 0% 9/01/24	31417KVN4		10/14/2009	2/25/2011	185	0	188	-3			0			-3	
108	FNMA POOL # AC1520 4 0% 9/01/24	31417KVN4		10/14/2009	3/25/2011	145	0	147	-2			0			-2	
109	FNMA POOL # AC1520 4 0% 9/01/24	31417KVN4		10/14/2009	4/25/2011	70	0	71	-1			0			-1	
110	FNMA POOL # AC1520 4 0% 9/01/24	31417KVN4		10/14/2009	5/25/2011	235	0	238	-3			0			-3	
111	FNMA POOL # AC1520 4 0% 9/01/24	31417KVN4		10/14/2009	6/25/2011	140	0	142	-2			0			-2	
112	FNMA POOL # AC1520 4 0% 9/01/24	31417KVN4		10/14/2009	7/25/2011	70	0	71	-1			0			-1	
113	FNMA POOL # AC1520 4 0% 9/01/24	31417KVN4		10/14/2009	8/25/2011	144	0	147	-3			0			-3	
114	FNMA POOL # AC1520 4 0% 9/01/24	31417KVN4		10/14/2009	9/25/2011	71	0	72	-1			0			-1	
115	FNMA POOL # AC8596 4 0% 10/1/25	31417VRS4		2/11/2010	10/25/2010	393	0	400	-7			0			-7	
116	FNMA POOL # AC8596 4 0% 10/1/25	31417VRS4		2/11/2010	11/25/2010	433	0	441	-8			0			-8	

Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

	Amount		Totals		8 130 607		9 065 207		-934 600		0		0		-934 600		0		Gains Minus Excess of FMV Over Adjusted Basis or Losses	
	Long Term CG Distributions		Short Term CG Distributions		Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	0	0	-934 600	0	0	0	Gains Minus Excess of FMV Over Adjusted Basis or Losses	-934 600
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired																
117	FNMA POOL # AC8596 4 0% 101/25 31417VRS4			2/11/2010	12/25/2010	397	0	405	-8			0						0	-8	
118	FNMA POOL # AC8596 4 0% 101/25 31417VRS4			2/11/2010	12/25/2011	374	0	381	-7			0						0	-7	
119	FNMA POOL # AC8596 4 0% 101/25 31417VRS4			2/11/2010	2/25/2011	225	0	225	-5			0						0	-5	
120	FNMA POOL # AC8596 4 0% 101/25 31417VRS4			2/11/2010	3/25/2011	165	0	168	-3			0						0	-3	
121	FNMA POOL # AC8596 4 0% 101/25 31417VRS4			2/11/2010	4/25/2011	164	0	168	-4			0						0	-4	
122	FNMA POOL # AC8596 4 0% 101/25 31417VRS4			2/11/2010	5/25/2011	159	0	162	-3			0						0	-3	
123	FNMA POOL # AC8596 4 0% 101/25 31417VRS4			2/11/2010	6/25/2011	135	0	137	-2			0						0	-2	
124	FNMA POOL # AC8596 4 0% 101/25 31417VRS4			2/11/2010	7/25/2011	194	0	198	-4			0						0	-4	
125	FNMA POOL # AC8596 4 0% 101/25 31417VRS4			2/11/2010	8/25/2011	225	0	229	-4			0						0	-4	
126	FNMA POOL # AC8596 4 0% 101/25 31417VRS4			2/11/2010	9/25/2011	206	0	210	-4			0						0	-4	
127	FNMA POOL # MA0708 4 5% 301/41 31417YYE1			5/19/2011	7/25/2011	37	0	38	-1			0						0	-1	
128	FNMA POOL # MA0708 4 5% 301/41 31417YYE1			5/19/2011	8/25/2011	37	0	38	-1			0						0	-1	
129	FNMA POOL # MA0708 4 5% 301/41 31417YYE1			5/19/2011	9/25/2011	51	0	53	-2			0						0	-2	
130	FNMA POOL # AD0207 6 0% 1001/38 31418MGR7			3/9/2011	5/25/2011	123	0	134	-11			0						0	-11	
131	FNMA POOL # AD0207 6 0% 1001/38 31418MGR7			3/9/2011	6/25/2011	107	0	117	-10			0						0	-10	
132	FNMA POOL # AD0207 6 0% 1001/38 31418MGR7			3/9/2011	7/25/2011	112	0	122	-10			0						0	-10	
133	FNMA POOL # AD0207 6 0% 1001/38 31418MGR7			3/9/2011	8/25/2011	90	0	98	-8			0						0	-8	
134	FNMA POOL # AD0207 6 0% 1001/38 31418MGR7			3/9/2011	9/21/2011	5	0	4 971	-4 966			0						0	-4 966	
135	FHLMC GOLD G04216 5 5% 1201/37 3128M6AR9			7/21/2010	10/15/2010	507	0	546	-39			0						0	-39	
136	FHLMC GOLD G04216 5 5% 1201/37 3128M6AR9			7/21/2010	11/15/2010	343	0	369	-26			0						0	-26	
137	FHLMC GOLD G04216 5 5% 1201/37 3128M6AR9			7/21/2010	12/15/2010	403	0	434	-31			0						0	-31	
138	FHLMC GOLD G04216 5 5% 1201/37 3128M6AR9			7/21/2010	1/15/2011	376	0	405	-29			0						0	-29	
139	FHLMC GOLD G04216 5 5% 1201/37 3128M6AR9			7/21/2010	2/15/2011	325	0	349	-24			0						0	-24	
140	FHLMC GOLD G04216 5 5% 1201/37 3128M6AR9			7/21/2010	3/15/2011	279	0	300	-21			0						0	-21	
141	FHLMC GOLD G04216 5 5% 1201/37 3128M6AR9			7/21/2010	4/15/2011	203	0	219	-16			0						0	-16	
142	FHLMC GOLD G04216 5 5% 1201/37 3128M6AR9			6/10/2010	4/15/2011	562	0	601	-39			0						0	-39	
143	FHLMC GOLD G04219 5 5% 401/38 3128M6A2			6/10/2010	5/15/2011	502	0	537	-35			0						0	-35	
144	FHLMC GOLD G04219 5 5% 401/38 3128M6A2			6/10/2010	6/15/2011	427	0	457	-30			0						0	-30	
145	FHLMC GOLD G04219 5 5% 401/38 3128M6A2			6/10/2010	7/15/2011	380	0	406	-26			0						0	-26	
146	FHLMC GOLD G04219 5 5% 401/38 3128M6A2			6/10/2010	8/15/2011	488	0	522	-34			0						0	-34	
147	FHLMC GOLD G04219 5 5% 401/38 3128M6A2			6/10/2010	9/15/2011	478	0	511	-33			0						0	-33	
148	FHLMC GOLD G04719 5 5% 101/38 3128M6SG4			3/9/2011	4/15/2011	166	0	199	-13			0						0	-13	
149	FHLMC GOLD G04719 5 5% 101/38 3128M6SG4			3/9/2011	5/15/2011	143	0	153	-10			0						0	-10	
150	FHLMC GOLD G04719 5 5% 101/38 3128M6SG4			3/9/2011	6/15/2011	115	0	123	-8			0						0	-8	
151	FHLMC GOLD G04719 5 5% 101/38 3128M6SG4			3/9/2011	7/15/2011	126	0	134	-8			0						0	-8	
152	FHLMC GOLD G04719 5 5% 101/38 3128M6SG4			3/9/2011	8/15/2011	123	0	131	-8			0						0	-8	
153	FHLMC GOLD G04719 5 5% 101/38 3128M6SG4			3/9/2011	9/15/2011	167	0	179	-12			0						0	-12	
154	FHLMC GOLD G05938 5 0% 101/36 3128M74X1			7/19/2010	10/15/2010	2 005	0	2 128	-123			0						0	-123	
155	FHLMC GOLD G05938 5 0% 101/36 3128M74X1			7/19/2010	11/15/2010	2 376	0	2 521	-145			0						0	-145	
156	FHLMC GOLD G05938 5 0% 101/36 3128M74X1			7/19/2010	12/15/2010	1 972	0	2 093	-121			0						0	-121	
157	FHLMC GOLD G05938 5 0% 101/36 3128M74X1			7/19/2010	1/15/2011	1 895	0	2 011	-116			0						0	-116	
158	FHLMC GOLD G05938 5 0% 101/36 3128M74X1			7/19/2010	2/15/2011	1 512	0	1 605	-93			0						0	-93	
159	FHLMC GOLD G05938 5 0% 101/36 3128M74X1			7/19/2010	3/15/2011	1 622	0	1 721	-99			0						0	-99	
160	FHLMC GOLD G05938 5 0% 101/36 3128M74X1			7/19/2010	4/15/2011	876	0	930	-54			0						0	-54	
161	FHLMC GOLD G05938 5 0% 101/36 3128M74X1			7/19/2010	5/15/2011	1 068	0	1 133	-65			0						0	-65	
162	FNMA POOL # AD0207 6 0% 1001/38 31418MGR7			3/9/2011	9/25/2011	133	0	145	-12			0						0	-12	
163	FNMA POOL # AD2351 4 0% 301/25 31418PTH8			12/13/2010	12/25/2011	963	0	990	-27			0						0	-27	
164	FNMA POOL # AD2351 4 0% 301/25 31418PTH8			12/13/2010	2/25/2011	461	0	474	-13			0						0	-13	
165	FNMA POOL # AD2351 4 0% 301/25 31418PTH8			12/13/2010	3/25/2011	467	0	480	-13			0						0	-13	
166	FNMA POOL # AD2351 4 0% 301/25 31418PTH8			12/13/2010	4/25/2011	515	0	530	-15			0						0	-15	
167	FNMA POOL # AD2351 4 0% 301/25 31418PTH8			12/13/2010	5/25/2011	164	0	168	-4			0						0	-4	
168	FNMA POOL # AD2351 4 0% 301/25 31418PTH8			12/13/2010	6/25/2011	167	0	172	-5			0						0	-5	
169	FNMA POOL # AD2351 4 0% 301/25 31418PTH8			12/13/2010	7/25/2011	378	0	389	-11			0						0	-11	
170	FNMA POOL # AD2351 4 0% 301/25 31418PTH8			12/13/2010	8/25/2011	644	0	662	-18			0						0	-18	
171	FNMA POOL # AD2351 4 0% 301/25 31418PTH8			12/13/2010	9/25/2011	1 038	0	1 068	-30			0						0	-30	
172	FNMA POOL # AD5672 4 5% 501/40 31418TJS7			5/5/2010	10/25/2010	661	0	669	-8			0						0	-8	
173	FNMA POOL # AD5672 4 5% 501/40 31418TJS7			5/5/2010	11/25/2010	931	0	941	-10			0						0	-10	
174	FNMA POOL # AD5672 4 5% 501/40 31418TJS7			5/5/2010	12/25/2010	725	0	732	-7			0						0	-7	

Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

	Kind(s) of Property Sold	Amount		How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
		Long Term CG Distributions	Short Term CG Distributions											
		7,330	0			Totals	8,130,607	0	9,065,207	-934,600	0	0	0	-934,600
175	FNMA POOL # AD5672 4.5% 5/01/40 314181JS7				5/5/2010	1/25/2011	628	0	635	-7			0	-7
176	FNMA POOL # AD5672 4.5% 5/01/40 314181JS7				5/5/2010	2/25/2011	245	0	248	-3			0	-3
177	FNMA POOL # AD5672 4.5% 5/01/40 314181JS7				5/5/2010	3/25/2011	180	0	182	-2			0	-2
178	FNMA POOL # AD5672 4.5% 5/01/40 314181JS7				5/5/2010	4/25/2011	101	0	102	-1			0	-1
179	FNMA POOL # AD5672 4.5% 5/01/40 314181JS7				5/5/2010	5/19/2011	85	0	20,643	-20,558			0	-20,558
180	FNMA POOL # AD5672 4.5% 5/01/40 314181JS7				5/5/2010	5/25/2011	70	0	71	-1			0	-1
181	FNMA POOL # AD5672 4.5% 5/01/40 314181JS7				5/5/2010	6/25/2011	120	0	121	-1			0	-1
182	FUNBC 2001-C2 A2 6.663% 1/12/2043 33736XBZ1				2/9/2010	10/15/2010	1,288	0	1,128	160			0	160
183	FUNBC 2001-C2 A2 6.663% 1/12/2043 33736XBZ1				6/22/2010	10/15/2010	544	0	556	-12			0	-12
184	FUNBC 2001-C2 A2 6.663% 1/12/2043 33736XBZ1				2/9/2010	11/15/2010	2,385	0	2,474	-89			0	-89
185	FUNBC 2001-C2 A2 6.663% 1/12/2043 33736XBZ1				6/22/2010	11/15/2010	1,192	0	1,219	-27			0	-27
186	FUNBC 2001-C2 A2 6.663% 1/12/2043 33736XBZ1				2/9/2010	12/15/2010	889	0	922	-33			0	-33
187	FUNBC 2001-C2 A2 6.663% 1/12/2043 33736XBZ1				6/22/2010	12/15/2010	444	0	454	-10			0	-10
188	FUNBC 2001-C2 A2 6.663% 1/12/2043 33736XBZ1				2/9/2010	1/14/2011	1,723	0	1,787	-64			0	-64
189	FUNBC 2001-C2 A2 6.663% 1/12/2043 33736XBZ1				6/22/2010	1/14/2011	862	0	880	-18			0	-18
190	FRNK 2007-1 A4 5.03% 2/16/15 35242XAD3				3/28/2007	10/15/2010	1,979	0	1,979	0			0	0
191	FRNK 2007-1 A4 5.03% 2/16/15 35242XAD3				3/28/2007	11/15/2010	2,155	0	2,155	0			0	0
192	FRNK 2007-1 A4 5.03% 2/16/15 35242XAD3				3/28/2007	12/15/2010	1,854	0	1,854	0			0	0
193	FRNK 2007-1 A4 5.03% 2/16/15 35242XAD3				3/28/2007	1/15/2011	1,632	0	1,632	0			0	0
194	FRNK 2007-1 A4 5.03% 2/16/15 35242XAD3				3/28/2007	2/15/2011	1,820	0	1,819	1			0	1
195	FRNK 2007-1 A4 5.03% 2/16/15 35242XAD3				3/28/2007	3/15/2011	1,922	0	1,922	0			0	0
196	FRNK 2007-1 A4 5.03% 2/16/15 35242XAD3				3/28/2007	4/15/2011	2,010	0	2,010	0			0	0
197	FRNK 2007-1 A4 5.03% 2/16/15 35242XAD3				3/28/2007	5/15/2011	1,786	0	1,786	0			0	0
198	FRNK 2007-1 A4 5.03% 2/16/15 35242XAD3				3/28/2007	6/15/2011	609	0	1,609	-1,000			0	-1,000
199	FHLMC GOLD A69290 6.0% 12/01/37 3128L1KB5				12/7/2007	8/15/2011	205	0	22	183			0	183
200	FHLMC GOLD A69290 6.0% 12/01/37 3128L1KB5				12/7/2007	9/15/2011	617	0	624	-7			0	-7
201	FHLMC GOLD A69290 6.0% 12/01/37 3128L1KB5				12/7/2007	9/21/2011	14,637	0	13,483	1,154			0	1,154
202	FHLMC GOLD G11938 4.5% 3/01/21 3128M1BF5				3/14/2006	10/15/2010	77	0	77	0			0	0
203	FHLMC GOLD G11938 4.5% 3/01/21 3128M1BF5				6/13/2007	10/15/2010	155	0	153	2			0	2
204	FHLMC GOLD G11938 4.5% 3/01/21 3128M1BF5				3/14/2006	11/15/2010	88	0	88	0			0	0
205	FHLMC GOLD G11938 4.5% 3/01/21 3128M1BF5				6/13/2007	11/15/2010	176	0	174	2			0	2
206	FHLMC GOLD G11938 4.5% 3/01/21 3128M1BF5				3/14/2006	12/15/2010	85	0	85	0			0	0
207	FHLMC GOLD G11938 4.5% 3/01/21 3128M1BF5				6/13/2007	12/15/2010	170	0	168	2			0	2
208	FHLMC GOLD G11938 4.5% 3/01/21 3128M1BF5				3/14/2006	1/15/2011	85	0	84	1			0	1
209	FHLMC GOLD G11938 4.5% 3/01/21 3128M1BF5				6/13/2007	1/15/2011	169	0	168	1			0	1
210	FHLMC GOLD G04216 5.5% 12/01/37 3128M6A9				7/21/2010	5/15/2011	173	0	187	-14			0	-14
211	FHLMC GOLD G04216 5.5% 12/01/37 3128M6A9				7/21/2010	6/15/2011	209	0	225	-16			0	-16
212	FHLMC GOLD G04216 5.5% 12/01/37 3128M6A9				7/21/2010	7/15/2011	146	0	158	-12			0	-12
213	FHLMC GOLD G04216 5.5% 12/01/37 3128M6A9				7/21/2010	8/15/2011	143	0	154	-11			0	-11
214	FHLMC GOLD G04216 5.5% 12/01/37 3128M6A9				7/21/2010	9/15/2011	179	0	193	-14			0	-14
215	FHLMC GOLD G04219 5.5% 4/01/38 3128M6AU2				6/10/2010	10/15/2010	1,183	0	1,266	-83			0	-83
216	FHLMC GOLD G04219 5.5% 4/01/38 3128M6AU2				6/10/2010	11/15/2010	1,139	0	1,218	-79			0	-79
217	FHLMC GOLD G04219 5.5% 4/01/38 3128M6AU2				6/10/2010	12/15/2010	1,143	0	1,223	-80			0	-80
218	FHLMC GOLD G04219 5.5% 4/01/38 3128M6AU2				6/10/2010	1/15/2011	995	0	1,065	-70			0	-70
219	FHLMC GOLD G04219 5.5% 4/01/38 3128M6AU2				6/10/2010	2/15/2011	817	0	874	-57			0	-57
220	FHLMC GOLD G04219 5.5% 4/01/38 3128M6AU2				6/10/2010	3/15/2011	606	0	648	-42			0	-42
221	FRNK 2007-1 A4 5.03% 2/16/15 35242XAD3				3/28/2007	7/15/2011	1,727	0	1,727	0			0	0
222	FHLMC GOLD G05938 5.0% 10/1/36 3128M74X1				7/19/2010	6/15/2011	940	0	997	-57			0	-57
223	FHLMC GOLD G05938 5.0% 10/1/36 3128M74X1				7/19/2010	7/15/2011	854	0	937	-83			0	-83
224	FHLMC GOLD G05938 5.0% 10/1/36 3128M74X1				7/19/2010	8/15/2011	1,334	0	2,415	-1,081			0	-1,081
225	FHLMC GOLD G05938 5.0% 10/1/36 3128M74X1				7/19/2010	9/15/2011	1,134	0	1,203	-69			0	-69
226	FHLMC GOLD G05337 5.5% 12/01/38 3128M7HN9				6/10/2010	10/15/2010	1,253	0	1,500	-247			0	-247
227	FHLMC GOLD G05337 5.5% 12/01/38 3128M7HN9				6/10/2010	11/15/2010	1,310	0	1,407	-97			0	-97
228	FHLMC GOLD G05337 5.5% 12/01/38 3128M7HN9				6/10/2010	12/15/2010	447	0	480	-33			0	-33
229	FHLMC GOLD G05337 5.5% 12/01/38 3128M7HN9				6/10/2010	1/15/2011	1,055	0	1,34	921			0	921
230	FHLMC GOLD G05337 5.5% 12/01/38 3128M7HN9				6/10/2010	2/15/2011	691	0	1,000	-309			0	-309
231	FHLMC GOLD G05337 5.5% 12/01/38 3128M7HN9				6/10/2010	3/15/2011	365	0	392	-27			0	-27
232	FHLMC GOLD G05337 5.5% 12/01/38 3128M7HN9				6/10/2010	4/15/2011	181	0	195	-14			0	-14

Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

		Amount		How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
		Long Term CG Distributions	Short Term CG Distributions											
		7,330	0											
	Kind(s) of Property Sold													
233	FHLMC GOLD G05337 5 5% 12/01/38 3128M7HN9				6/10/2010	5/15/2011	311	0	334	-23	0	0	0	-934,600
234	FHLMC GOLD G05337 5 5% 12/01/38 3128M7HN9				6/10/2010	6/15/2011	455	0	489	-34	0	0	0	-34
235	FHLMC GOLD G05337 5 5% 12/01/38 3128M7HN9				6/10/2010	7/15/2011	316	0	339	-23	0	0	0	-23
236	FHLMC GOLD G05337 5 5% 12/01/38 3128M7HN9				6/10/2010	8/15/2011	190	0	254	-64	0	0	0	-64
237	FHLMC GOLD G05337 5 5% 12/01/38 3128M7HN9				6/10/2010	9/15/2011	422	0	444	-32	0	0	0	-32
238	FHLMC GOLD G05509 6 0% 6/01/39 3128M7N28				6/8/2009	10/15/2010	812	0	644	168	0	0	0	168
239	BNY MELLON S/T US GVT SECS FD CL 105569M780				7/30/2010	12/16/2010	958	0	966	-8	0	0	0	-8
240	BNY MELLON S/T US GVT SECS FD CL 105569M780				8/31/2010	12/16/2010	1,015	0	1,025	-10	0	0	0	-10
241	BNY MELLON S/T US GVT SECS FD CL 105569M780				9/13/2010	12/16/2010	297,579	0	300,000	-2,421	0	0	0	-2,421
242	BNY MELLON S/T US GVT SECS FD CL 105569M780				9/30/2010	12/16/2010	1,369	0	1,381	-12	0	0	0	-12
243	BNY MELLON S/T US GVT SECS FD CL 105569M780				10/29/2010	12/16/2010	911	0	919	-8	0	0	0	-8
244	BNY MELLON S/T US GVT SECS FD CL 105569M780				5/14/2010	12/16/2010	173,824	0	174,896	-1,272	0	0	0	-1,272
245	BNY MELLON EMERGING MKTS-M 05569M855				12/21/2007	4/25/2011	8,000	0	13,048	-5,048	0	0	0	-5,048
246	BNY MELLON INTERNATIONAL FD CL M05569M871				12/15/2004	1/6/2011	28,040	0	39,719	-11,679	0	0	0	-11,679
247	BNY MELLON INTERNATIONAL FD CL M05569M871				12/15/2005	1/6/2011	68,185	0	98,988	-30,803	0	0	0	-30,803
248	BNY MELLON INTERNATIONAL FD CL M05569M871				12/14/2006	1/6/2011	59,748	0	93,502	-33,754	0	0	0	-33,754
249	BNY MELLON INTERNATIONAL FD CL M05569M871				10/28/2004	1/6/2011	144,027	0	135,000	9,027	0	0	0	9,027
250	BNY MELLON INTERNATIONAL-M 05569M871				10/28/2004	4/25/2011	7,000	0	9,157	-2,157	0	0	0	-2,157
251	BACM 2005-6 A2 5 165% 9/10/47 05947U4A3				2/1/2010	10/10/2010	2,866	0	2,944	-58	0	0	0	-58
252	BACM 2005-6 A2 5 165% 9/10/47 05947U4A3				2/1/2010	11/10/2010	117	0	119	-2	0	0	0	-2
253	BACM 2005-6 A2 5 165% 9/10/47 05947U4A3				2/1/2010	12/10/2010	131	0	134	-3	0	0	0	-3
254	BACM 2005-6 A2 5 165% 9/10/47 05947U4A3				2/1/2010	10/10/2011	107	0	109	-2	0	0	0	-2
255	BACM 2005-6 A2 5 165% 9/10/47 05947U4A3				2/1/2010	5/10/2011	65	0	66	-1	0	0	0	-1
256	BACM 2005-6 A2 5 165% 9/10/47 05947U4A3				2/1/2010	6/10/2011	877	0	895	-18	0	0	0	-18
257	CSFB 2005-C4 A2 5 017% 8/15/38 225458N20				1/29/2010	10/15/2010	156	0	158	-2	0	0	0	-2
258	CSFB 2005-C4 A2 5 017% 8/15/38 225458N20				4/12/2010	10/15/2010	235	0	235	0	0	0	0	0
259	CSFB 2005-C4 A2 5 017% 8/15/38 225458N20				1/29/2010	11/18/2010	31	0	31	0	0	0	0	0
260	CSFB 2005-C4 A2 5 017% 8/15/38 225458N20				4/12/2010	11/18/2010	46	0	46	0	0	0	0	0
261	DEERE JOHN CAP CORP NT 7 0% 3/15/244217BG9				4/12/2006	12/1/2010	10,796	0	10,796	0	0	0	0	0
262	DEERE JOHN CAP CORP NT 7 0% 3/15/244217BG9				1/24/2007	12/1/2010	10,796	0	10,680	116	0	0	0	116
263	DIAGEO FINANCE BV 5 5% 4/01/13 252445AD3				3/27/2006	8/30/2011	16,101	0	14,980	1,121	0	0	0	1,121
264	FHLMC GOLD A68027 6 0% 7/01/37 3128KY4L0				12/7/2007	10/15/2010	278	0	281	-3	0	0	0	-3
265	FHLMC GOLD A68027 6 0% 7/01/37 3128KY4L0				12/7/2007	10/27/2010	11,267	0	10,528	739	0	0	0	739
266	FHLMC GOLD A68852 5 5% 12/01/37 3128L15M8				12/7/2007	10/15/2010	286	0	285	1	0	0	0	1
267	FHLMC GOLD A68852 5 5% 12/01/37 3128L15M8				12/7/2007	11/15/2010	343	0	341	2	0	0	0	2
268	FHLMC GOLD A68852 5 5% 12/01/37 3128L15M8				12/7/2007	12/15/2010	334	0	333	1	0	0	0	1
269	FHLMC GOLD A68852 5 5% 12/01/37 3128L15M8				12/7/2007	1/15/2011	378	0	376	2	0	0	0	2
270	FHLMC GOLD A68852 5 5% 12/01/37 3128L15M8				12/7/2007	2/15/2011	354	0	353	1	0	0	0	1
271	FHLMC GOLD A68852 5 5% 12/01/37 3128L15M8				12/7/2007	3/15/2011	208	0	207	1	0	0	0	1
272	FHLMC GOLD A68852 5 5% 12/01/37 3128L15M8				12/7/2007	4/15/2011	220	0	219	1	0	0	0	1
273	FHLMC GOLD A68852 5 5% 12/01/37 3128L15M8				12/7/2007	5/15/2011	301	0	299	2	0	0	0	2
274	FHLMC GOLD A68852 5 5% 12/01/37 3128L15M8				12/7/2007	6/15/2011	172	0	172	0	0	0	0	0
275	FHLMC GOLD A68852 5 5% 12/01/37 3128L15M8				12/7/2007	7/15/2011	174	0	174	0	0	0	0	0
276	FHLMC GOLD A68852 5 5% 12/01/37 3128L15M8				12/7/2007	8/15/2011	212	0	211	1	0	0	0	1
277	FNMA POOL # 966608 5 5% 2/01/38 31414HKV8				2/15/2008	2/25/2011	1,231	0	1,232	-1	0	0	0	-1
278	FNMA POOL # 966608 5 5% 2/01/38 31414HKV8				2/15/2008	3/25/2011	358	0	358	0	0	0	0	0
279	FNMA POOL # 966608 5 5% 2/01/38 31414HKV8				2/15/2008	4/25/2011	356	0	356	0	0	0	0	0
280	FNMA POOL # 966608 5 5% 2/01/38 31414HKV8				2/15/2008	5/25/2011	394	0	394	0	0	0	0	0
281	FNMA POOL # 966608 5 5% 2/01/38 31414HKV8				2/15/2008	6/25/2011	222	0	222	0	0	0	0	0
282	FNMA POOL # 966608 5 5% 2/01/38 31414HKV8				2/15/2008	7/25/2011	1,303	0	1,304	-1	0	0	0	-1
283	FNMA POOL # 966608 5 5% 2/01/38 31414HKV8				2/15/2008	8/25/2011	284	0	284	0	0	0	0	0
284	FNMA POOL # 966608 5 5% 2/01/38 31414HKV8				2/15/2008	9/25/2011	418	0	418	0	0	0	0	0
285	FNMA POOL # 995230 6 5% 1/01/39 31416BST6				4/26/2010	10/25/2010	402	0	434	-32	0	0	0	-32
286	FNMA POOL # 995230 6 5% 1/01/39 31416BST6				4/26/2010	10/27/2010	12,981	0	12,739	242	0	0	0	242
287	FNMA POOL # AA7694 4 5% 7/01/24 31416RRQ8				11/10/2009	10/25/2010	626	0	651	-25	0	0	0	-25
288	FNMA POOL # AA7694 4 5% 7/01/24 31416RRQ8				11/10/2009	11/25/2010	1,269	0	1,320	-51	0	0	0	-51
289	FNMA POOL # AA7694 4 5% 7/01/24 31416RRQ8				11/10/2009	12/25/2010	1,515	0	1,575	-60	0	0	0	-60
290	FNMA POOL # AA7694 4 5% 7/01/24 31416RRQ8				11/10/2009	1/25/2011	926	0	963	-37	0	0	0	-37

Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

	Amount		Totals	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Long Term CG Distributions	Short Term CG Distributions											
	7,330	0											
291	FNMA POOL # AA7694 4.5% 7/01/24	31416RRQ08	11/10/2009	2/25/2011	1,366	0	1,421	-55	0	0	0	0	-934,600
292	FNMA POOL # AA7694 4.5% 7/01/24	31416RRQ08	11/10/2009	3/25/2011	620	0	645	-25	0	0	0	0	-55
293	FNMA POOL # AA7694 4.5% 7/01/24	31416RRQ08	11/10/2009	4/25/2011	546	0	568	-22	0	0	0	0	-22
294	HDMOT 2007-1 A4 5.21% 6/17/13	41283UAD7	1/23/2007	3/15/2011	449	0	449	0	0	0	0	0	0
295	HDMOT 2007-1 A4 5.21% 6/17/13	41283UAD7	1/23/2007	4/15/2011	514	0	514	0	0	0	0	0	0
296	HDMOT 2007-1 A4 5.21% 6/17/13	41283UAD7	1/23/2007	5/15/2011	444	0	444	0	0	0	0	0	0
297	HDMOT 2007-1 A4 5.21% 6/17/13	41283UAD7	1/23/2007	6/15/2011	455	0	455	0	0	0	0	0	0
298	HDMOT 2007-1 A4 5.21% 6/17/13	41283UAD7	1/23/2007	7/15/2011	437	0	437	0	0	0	0	0	0
299	HDMOT 2007-1 A4 5.21% 6/17/13	41283UAD7	1/23/2007	8/15/2011	393	0	393	0	0	0	0	0	0
300	HDMOT 2007-1 A4 5.21% 6/17/13	41283UAD7	1/23/2007	9/15/2011	411	0	411	0	0	0	0	0	0
301	HAT 2007-1 A4 5.33% 11/17/13	44329FAD0	2/28/2008	10/17/2010	504	0	519	-15	0	0	0	0	-15
302	FHLMC GOLD C91186 5.0% 6/01/28	3128P7J79	8/20/2008	7/15/2011	201	0	199	2	0	0	0	0	2
303	FHLMC GOLD C91186 5.0% 6/01/28	3128P7J79	8/20/2008	8/15/2011	156	0	154	2	0	0	0	0	2
304	FHLMC GOLD C91186 5.0% 6/01/28	3128P7J79	8/20/2008	9/15/2011	251	0	249	2	0	0	0	0	2
305	FHLMC GOLD C91194 5.0% 7/01/28	3128P7KF9	8/20/2008	10/15/2010	677	0	670	7	0	0	0	0	7
306	FHLMC GOLD C91194 5.0% 7/01/28	3128P7KF9	8/20/2008	11/15/2010	309	0	305	4	0	0	0	0	4
307	FHLMC GOLD C91194 5.0% 7/01/28	3128P7KF9	8/20/2008	12/15/2010	892	0	882	10	0	0	0	0	10
308	FHLMC GOLD C91194 5.0% 7/01/28	3128P7KF9	8/20/2008	1/15/2011	874	0	864	10	0	0	0	0	10
309	FHLMC GOLD C91194 5.0% 7/01/28	3128P7KF9	8/20/2008	2/15/2011	843	0	834	9	0	0	0	0	9
310	FHLMC GOLD C91194 5.0% 7/01/28	3128P7KF9	8/20/2008	3/15/2011	369	0	366	3	0	0	0	0	3
311	FHLMC GOLD C91194 5.0% 7/01/28	3128P7KF9	8/20/2008	4/15/2011	329	0	326	3	0	0	0	0	3
312	FHLMC GOLD C91194 5.0% 7/01/28	3128P7KF9	8/20/2008	5/15/2011	471	0	466	5	0	0	0	0	5
313	FHLMC GOLD C91194 5.0% 7/01/28	3128P7KF9	8/20/2008	6/15/2011	134	0	132	2	0	0	0	0	2
314	FHLMC GOLD C91194 5.0% 7/01/28	3128P7KF9	8/20/2008	7/15/2011	231	0	229	2	0	0	0	0	2
315	FHLMC GOLD C91194 5.0% 7/01/28	3128P7KF9	8/20/2008	8/15/2011	247	0	245	2	0	0	0	0	2
316	FHLMC GOLD C91194 5.0% 7/01/28	3128P7KF9	8/20/2008	9/15/2011	246	0	244	2	0	0	0	0	2
317	FHLMC POOL # 1N142 5.7805% 4/01/37	3128QHSN1	5/14/2007	10/15/2010	0	0	0	0	0	0	0	0	0
318	FHLMC POOL # 1N142 5.73993% 4/01/37	3128QHSN1	5/14/2007	11/15/2010	304	0	306	-2	0	0	0	0	-2
319	FHLMC POOL # 1N142 5.7555% 4/01/37	3128QHSN1	5/14/2007	12/15/2010	6,142	0	5,911	231	0	0	0	0	231
320	FHLMC POOL # 1N142 5.73304% 4/01/37	3128QHSN1	5/14/2007	12/15/2010	576	0	579	-3	0	0	0	0	-3
321	FEDERAL HOME LN MTG 4.75% 12/08/13	3128X2EV3	10/25/2004	12/8/2010	50,000	0	50,624	-624	0	0	0	0	-624
322	FED HOME LN MTG CORP 2.0% 11/05/13	3128X9KL3	10/28/2009	11/5/2010	25,000	0	25,031	-31	0	0	0	0	-31
323	FHLMC GOLD POOL A90393 5.0% 12/01/13	312938NJ8	3/8/2010	10/15/2010	665	0	692	-27	0	0	0	0	-27
324	FHLMC GOLD POOL A90393 5.0% 12/01/13	312938NJ8	3/8/2010	11/15/2010	332	0	345	-13	0	0	0	0	-13
325	FHLMC GOLD POOL A90393 5.0% 12/01/13	312938NJ8	3/8/2010	12/15/2010	331	0	345	-14	0	0	0	0	-14
326	FHLMC GOLD POOL A90393 5.0% 12/01/13	312938NJ8	3/8/2010	1/15/2011	327	0	341	-14	0	0	0	0	-14
327	FHLMC GOLD POOL A90393 5.0% 12/01/13	312938NJ8	3/8/2010	2/15/2011	494	0	514	-20	0	0	0	0	-20
328	FHLMC GOLD POOL A90393 5.0% 12/01/13	312938NJ8	3/8/2010	3/15/2011	28	0	29	-1	0	0	0	0	-1
329	FHLMC GOLD A90393 5.0% 12/01/39	312938NJ8	3/8/2010	4/15/2011	25	0	26	-1	0	0	0	0	-1
330	FHLMC GOLD A90393 5.0% 12/01/39	312938NJ8	3/8/2010	5/15/2011	27	0	28	-1	0	0	0	0	-1
331	FHLMC GOLD A90393 5.0% 12/01/39	312938NJ8	3/8/2010	6/15/2011	25	0	26	-1	0	0	0	0	-1
332	FHLMC GOLD A90393 5.0% 12/01/39	312938NJ8	3/8/2010	7/15/2011	26	0	27	-1	0	0	0	0	-1
333	FHLMC GOLD A90393 5.0% 12/01/39	312938NJ8	3/8/2010	8/15/2011	26	0	27	-1	0	0	0	0	-1
334	FHLMC GOLD A90393 5.0% 12/01/39	312938NJ8	3/8/2010	9/15/2011	618	0	643	-25	0	0	0	0	-25
335	FHLMC GOLD A92821 5.0% 7/01/40	312941D20	7/22/2010	10/15/2010	282	0	279	3	0	0	0	0	3
336	FHLMC GOLD A92821 5.0% 7/01/40	312941D20	7/22/2010	11/15/2010	269	0	286	-17	0	0	0	0	-17
337	FHLMC GOLD A92821 5.0% 7/01/40	312941D20	7/22/2010	12/15/2010	318	0	338	-20	0	0	0	0	-20
338	FHLMC GOLD A92821 5.0% 7/01/40	312941D20	7/22/2010	1/15/2011	383	0	412	-24	0	0	0	0	-24
339	FHLMC GOLD A92821 5.0% 7/01/40	312941D20	7/22/2010	2/15/2011	183	0	194	-11	0	0	0	0	-11
340	HAT 2007-1 A4 5.33% 11/17/13	44329FAD0	2/28/2008	11/17/2010	473	0	486	-13	0	0	0	0	-13
341	HAT 2007-1 A4 5.33% 11/17/13	44329FAD0	2/28/2008	12/17/2010	429	0	442	-13	0	0	0	0	-13
342	HAT 2007-1 A4 5.33% 11/17/13	44329FAD0	2/28/2008	1/17/2011	434	0	446	-12	0	0	0	0	-12
343	HAT 2007-1 A4 5.33% 11/17/13	44329FAD0	2/28/2008	2/17/2011	431	0	444	-13	0	0	0	0	-13
344	WBCMT 2003-C3 A1 4.037% 2/15/05	929766CT8	7/20/2010	3/15/2011	124	0	126	-2	0	0	0	0	-2
345	WBCMT 2003-C3 A1 4.037% 2/15/05	929766CT8	7/20/2010	4/15/2011	769	0	781	-12	0	0	0	0	-12
346	WBCMT 2003-C3 A1 4.037% 2/15/05	929766CT8	7/20/2010	5/15/2011	56	0	57	-1	0	0	0	0	-1
347	WBCMT 2003-C3 A1 4.037% 2/15/05	929766CT8	7/20/2010	6/15/2011	53	0	54	-1	0	0	0	0	-1
348	WBCMT 2003-C3 A1 4.037% 2/15/05	929766CT8	7/20/2010	7/15/2011	57	0	58	-1	0	0	0	0	-1

Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

	Kind(s) of Property Sold	Amount		How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
		Long Term CG Distributions	Short Term CG Distributions											
		7,330	0				8,130,607	0	9,065,207	-934,600	0	0	0	-934,600
349	WBCMT 2003-C3 A1 4 037% 2/15/35	929766CT8			7/20/2010	8/15/2011	53	0	54	-1			0	
350	WBCMT 2003-C3 A1 4 037% 2/15/35	929766CT8			7/20/2010	9/15/2011	53	0	54	-1			0	
351	WBCMT 2007-C32 A1 5 686% 6/15/49	92978YAA8			1/13/2010	10/15/2010	602	0	620	-18			0	
352	WBCMT 2007-C32 A1 5 686% 6/15/49	92978YAA8			1/13/2010	11/15/2010	534	0	550	-16			0	
353	WBCMT 2007-C32 A1 5 686% 6/15/49	92978YAA8			1/13/2010	12/15/2010	608	0	626	-18			0	
354	WBCMT 2007-C32 A1 5 686% 6/15/49	92978YAA8			1/13/2010	1/15/2011	540	0	556	-16			0	
355	WBCMT 2007-C32 A1 5 686% 6/15/49	92978YAA8			1/13/2010	2/15/2011	543	0	559	-16			0	
356	WBCMT 2007-C32 A1 5 686% 6/15/49	92978YAA8			1/13/2010	3/17/2011	12,266	0	12,629	-363			0	
357	WASHINGTON ST 3.547% 8/01/17	93974CQV5			5/25/2010	1/12/2011	10,088	0	10,000	88			0	
358	FNMA POOL # 888279 4.5% 1/01/36	31410F2L8			6/6/2007	1/25/2011	332	0	320	12			0	
359	FNMA POOL # 888279 4.5% 1/01/36	31410F2L8			6/6/2007	2/16/2011	8,590	0	8,155	435			0	
360	FNMA POOL # 888214 5.0% 3/01/21	31410F2L8			6/6/2007	2/25/2011	184	0	177	7			0	
361	FNMA POOL # 888214 5.0% 3/01/21	31410FYK5			1/15/2008	10/25/2010	410	0	416	-6			0	
362	FNMA POOL # 888214 5.0% 3/01/21	31410FYK5			1/15/2008	11/25/2010	459	0	466	-7			0	
363	FNMA POOL # 888214 5.0% 3/01/21	31410FYK5			1/15/2008	12/25/2010	453	0	460	-7			0	
364	FNMA POOL # 888214 5.0% 3/01/21	31410FYK5			1/15/2008	12/5/2011	553	0	561	-8			0	
365	FNMA POOL # 888214 5.0% 3/01/21	31410FYK5			1/15/2008	2/25/2011	376	0	382	-6			0	
366	FNMA POOL # 888214 5.0% 3/01/21	31410FYK5			1/15/2008	3/25/2011	311	0	316	-5			0	
367	FNMA POOL # 888214 5.0% 3/01/21	31410FYK5			1/15/2008	4/18/2011	10,520	0	9,987	533			0	
368	FNMA POOL # 888214 5.0% 3/01/21	31410FYK5			1/15/2008	4/25/2011	383	0	389	-6			0	
369	FNMA POOL # 888214 5.0% 3/01/21	31410FYK5			1/15/2008	5/25/2011	356	0	362	-6			0	
370	FNMA POOL # 889291 5.0% 4/01/23	31410G7C1			5/20/2009	10/25/2010	794	0	824	-30			0	
371	FNMA POOL # 889291 5.0% 4/01/23	31410G7C1			8/2/2010	10/25/2010	496	0	530	-34			0	
372	FNMA POOL # 889291 5.0% 4/01/23	31410G7C1			8/2/2010	11/11/2010	11,873	0	11,899	-26			0	
373	FNMA POOL # 889291 5.0% 4/01/23	31410G7C1			5/20/2009	11/11/2010	6,260	0	6,095	165			0	
374	FNMA POOL # 889291 5.0% 4/01/23	31410G7C1			5/20/2009	11/25/2010	1,317	0	1,366	-49			0	
375	FNMA POOL # 889291 5.0% 4/01/23	31410G7C1			5/20/2009	12/25/2010	481	0	499	-18			0	
376	FNMA POOL # 889291 5.0% 4/01/23	31410G7C1			5/20/2009	12/5/2011	593	0	615	-22			0	
377	FNMA POOL # 889291 5.0% 4/01/23	31410G7C1			5/20/2009	2/25/2011	427	0	443	-16			0	
378	FNMA POOL # 889291 5.0% 4/01/23	31410G7C1			5/20/2009	3/25/2011	389	0	382	-7			0	
379	FNMA POOL # 889291 5.0% 4/01/23	31410G7C1			5/20/2009	4/18/2011	8,799	0	8,578	221			0	
380	FNMA POOL # 889291 5.0% 4/01/23	31410G7C1			5/20/2009	4/25/2011	265	0	275	-10			0	
381	FNMA POOL # 889291 5.0% 4/01/23	31410G7C1			5/20/2009	5/25/2011	233	0	241	-8			0	
382	FNMA POOL 888890 6.5% 10/01/37	31410GRK1			3/8/2010	10/25/2010	156	0	168	-12			0	
383	FNMA POOL 888890 6.5% 10/01/37	31410GRK1			6/17/2010	10/25/2010	104	0	114	-10			0	
384	FNMA POOL 888890 6.5% 10/01/37	31410GRK1			7/16/2010	10/25/2010	208	0	230	-22			0	
385	FNMA POOL 888890 6.5% 10/01/37	31410GRK1			3/8/2010	11/25/2010	145	0	156	-11			0	
386	FNMA POOL 888890 6.5% 10/01/37	31410GRK1			6/17/2010	11/25/2010	97	0	106	-9			0	
387	FNMA POOL 888890 6.5% 10/01/37	31410GRK1			7/16/2010	11/25/2010	193	0	213	-20			0	
388	FNMA POOL 888890 6.5% 10/01/37	31410GRK1			3/8/2010	12/25/2010	148	0	159	-11			0	
389	FNMA POOL 888890 6.5% 10/01/37	31410GRK1			6/17/2010	12/25/2010	98	0	108	-10			0	
390	FNMA POOL 888890 6.5% 10/01/37	31410GRK1			7/16/2010	12/25/2010	197	0	217	-20			0	
391	FNMA POOL 888890 6.5% 10/01/37	31410GRK1			3/8/2010	1/25/2011	161	0	173	-12			0	
392	FNMA POOL 888890 6.5% 10/01/37	31410GRK1			6/17/2010	12/5/2011	107	0	117	-10			0	
393	FNMA POOL 888890 6.5% 10/01/37	31410GRK1			7/16/2010	12/5/2011	214	0	236	-22			0	
394	FNMA POOL 888890 6.5% 10/01/37	31410GRK1			3/8/2010	2/25/2011	160	0	172	-12			0	
395	FNMA POOL 888890 6.5% 10/01/37	31410GRK1			6/17/2010	2/25/2011	107	0	117	-10			0	
396	FNMA POOL 888890 6.5% 10/01/37	31410GRK1			7/16/2010	2/25/2011	213	0	235	-22			0	
397	FNMA POOL 888890 6.5% 10/01/37	31410GRK1			3/8/2010	3/25/2011	130	0	140	-10			0	
398	FNMA POOL 888890 6.5% 10/01/37	31410GRK1			6/17/2010	3/25/2011	87	0	95	-8			0	
399	FNMA POOL 888890 6.5% 10/01/37	31410GRK1			7/16/2010	3/25/2011	174	0	192	-18			0	
400	FNMA POOL 888890 6.5% 10/01/37	31410GRK1			3/8/2010	4/25/2011	157	0	169	-12			0	
401	HAT 2007-1 A4 5.33% 11/17/13	44329FAD0			2/28/2008	3/17/2011	441	0	454	-13			0	
402	HAT 2007-1 A4 5.33% 11/17/13	44329FAD0			2/28/2008	4/18/2011	6,437	0	6,624	-187			0	
403	HART 2006-B A4 5.15% 5/15/13	44920DAD8			10/27/2006	10/15/2010	476	0	476	0			0	
404	HART 2006-B A4 5.15% 5/15/13	44920DAD8			10/27/2006	11/15/2010	454	0	454	0			0	
405	HART 2006-B A4 5.15% 5/15/13	44920DAD8			10/27/2006	12/15/2010	5,488	0	5,487	1			0	
406	INTUIT INC 5.4% 3/15/12	461202AA1			3/14/2007	1/20/2011	5,227	0	5,016	211			0	

Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

	Kind(s) of Property Sold	Long Term CG Distributions		How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
		Amount	7,330											
		Long Term CG Distributions	7,330			Totals	8,130,607	0	9,085,207	-934,600	0	0	0	-934,600
		Short Term CG Distributions	0											
407	INTUIT INC 5.4% 3/15/12	461202AA1			8/13/2007	1/20/2011	10,453	0	9,905	548			0	548
408	INTUIT INC 5.4% 3/15/12	461202AA1			3/7/2007	1/20/2011	5,227	0	5,000	227			0	227
409	JPMMC 2001-CIB2 A3 6.429% 4/15/35	46625MCU1			6/29/2010	10/15/2010	1,536	0	1,584	-48			0	-48
410	JPMMC 2001-CIB2 A3 6.429% 4/15/35	46625MCU1			6/29/2010	11/15/2010	144	0	149	-5			0	-5
411	JPMMC 2001-CIB2 A3 6.429% 4/15/35	46625MCU1			6/29/2010	12/15/2010	2,301	0	2,373	-72			0	-72
412	JPMMC 2001-CIB2 A3 6.429% 4/15/35	46625MCU1			6/29/2010	1/15/2011	2,890	0	2,981	-91			0	-91
413	JPMMC 2001-CIB2 A3 6.429% 4/15/35	46625MCU1			6/29/2010	3/15/2011	2,646	0	2,729	-83			0	-83
414	JPMMC 2001-CIB2 A3 6.429% 4/15/35	46625MCU1			6/29/2010	4/15/2011	5,117	0	5,277	-160			0	-160
415	JPMMC 2001-CIB2 A3 6.429% 4/15/35	46625MCU1			6/29/2010	4/15/2011	2,740	0	2,825	-85			0	-85
416	JPMMC 2001-CIB2 A3 6.429% 4/15/35	46625MCU1			6/29/2010	4/15/2011	2,823	0	2,911	-88			0	-88
417	JPMMC 2001-CIB2 A3 6.429% 4/15/35	46625MCU1			6/29/2010	6/15/2011	5,713	0	5,891	-178			0	-178
418	JPMMC 2001-CIB2 A3 6.429% 4/15/35	46625MCU1			6/29/2010	7/15/2011	730	0	752	-22			0	-22
419	JPMMC 2001-CIB2 A3 6.429% 4/15/35	46625MCU1			6/29/2010	8/15/2011	613	0	632	-19			0	-19
420	LBUBS 2000-C5 A2 6.51% 12/15/26	52108HC88			2/10/2010	10/15/2010	1,953	0	2,001	-48			0	-48
421	LBUBS 2000-C5 A2 6.51% 12/15/26	52108HC88			2/10/2010	11/15/2010	3,273	0	3,353	-80			0	-80
422	LBUBS 2000-C5 A2 6.51% 12/15/26	52108HC88			2/10/2010	12/15/2010	223	0	228	-5			0	-5
423	LBUBS 2000-C5 A2 6.51% 12/15/26	52108HC88			2/10/2010	1/15/2011	93	0	95	-2			0	-2
424	LBUBS 2003-C7 A2 4.064% 9/15/27	52108HUK8			1/29/2010	10/15/2010	44	0	45	-1			0	-1
425	LBUBS 2003-C7 A2 4.064% 9/15/27	52108HUK8			1/29/2010	11/15/2010	42	0	42	0			0	0
426	LBUBS 2003-C7 A2 4.064% 9/15/27	52108HUK8			1/29/2010	12/15/2010	45	0	46	-1			0	-1
427	LBUBS 2003-C7 A2 4.064% 9/15/27	52108HUK8			1/29/2010	1/15/2011	42	0	42	0			0	0
428	LBUBS 2003-C7 A2 4.064% 9/15/27	52108HUK8			1/29/2010	2/15/2011	42	0	43	-1			0	-1
429	LBUBS 2003-C7 A2 4.064% 9/15/27	52108HUK8			1/29/2010	3/15/2011	50	0	50	0			0	0
430	LBUBS 2003-C7 A2 4.064% 9/15/27	52108HUK8			1/29/2010	4/15/2011	294	0	295	-1			0	-1
431	LBUBS 2003-C7 A2 4.064% 9/15/27	52108HUK8			1/29/2010	5/15/2011	46	0	46	0			0	0
432	LBUBS 2003-C7 A2 4.064% 9/15/27	52108HUK8			1/29/2010	6/15/2011	205	0	207	-2			0	-2
433	FHLMC GOLD A92821 5.0% 7/01/40	312941D20			7/22/2010	3/15/2011	149	0	158	-9			0	-9
434	FHLMC GOLD A92821 5.0% 7/01/40	312941D20			7/22/2010	4/15/2011	117	0	124	-7			0	-7
435	FHLMC GOLD A92821 5.0% 7/01/40	312941D20			7/22/2010	5/15/2011	90	0	95	-5			0	-5
436	FHLMC GOLD A92821 5.0% 7/01/40	312941D20			7/22/2010	6/15/2011	92	0	98	-6			0	-6
437	FHLMC GOLD A92821 5.0% 7/01/40	312941D20			7/22/2010	7/15/2011	138	0	147	-9			0	-9
438	FHLMC GOLD A92821 5.0% 7/01/40	312941D20			7/22/2010	8/15/2011	236	0	251	-15			0	-15
439	FHLMC GOLD A92821 5.0% 7/01/40	312941D20			7/22/2010	9/15/2011	199	0	212	-13			0	-13
440	FHLMC GOLD A92888 5.0% 7/01/40	312941J99			7/22/2010	11/15/2010	245	0	260	-15			0	-15
441	FHLMC GOLD A92888 5.0% 7/01/40	312941J99			10/6/2010	11/15/2010	123	0	129	-6			0	-6
442	FHLMC GOLD A92888 5.0% 7/01/40	312941J99			7/22/2010	12/15/2010	484	0	514	-30			0	-30
443	FHLMC GOLD A92888 5.0% 7/01/40	312941J99			10/6/2010	12/15/2010	242	0	256	-14			0	-14
444	FHLMC GOLD A92888 5.0% 7/01/40	312941J99			7/22/2010	1/15/2011	549	0	583	-34			0	-34
445	FHLMC GOLD A92888 5.0% 7/01/40	312941J99			10/6/2010	1/15/2011	275	0	290	-15			0	-15
446	FHLMC GOLD A92888 5.0% 7/01/40	312941J99			7/22/2010	2/15/2011	499	0	529	-30			0	-30
447	FHLMC GOLD A92888 5.0% 7/01/40	312941J99			10/6/2010	2/15/2011	249	0	263	-14			0	-14
448	FHLMC GOLD A92888 5.0% 7/01/40	312941J99			7/22/2010	3/4/2011	18,531	0	18,833	-302			0	-302
449	FHLMC GOLD A92888 5.0% 7/01/40	312941J99			10/6/2010	3/4/2011	8,572	0	8,659	-87			0	-87
450	FNMA POOL 888890 6.5% 10/01/37	31410GRK1			6/17/2010	4/25/2011	105	0	115	-10			0	-10
451	FNMA POOL 888890 6.5% 10/01/37	31410GRK1			7/16/2010	4/25/2011	210	0	231	-21			0	-21
452	FNMA POOL 888890 6.5% 10/01/37	31410GRK1			3/8/2010	5/25/2011	121	0	130	-9			0	-9
453	FNMA POOL 888890 6.5% 10/01/37	31410GRK1			6/17/2010	5/25/2011	80	0	88	-8			0	-8
454	FNMA POOL 888890 6.5% 10/01/37	31410GRK1			7/16/2010	5/25/2011	161	0	177	-16			0	-16
455	FNMA POOL 888890 6.5% 10/01/37	31410GRK1			3/8/2010	6/25/2011	159	0	171	-12			0	-12
456	FNMA POOL 888890 6.5% 10/01/37	31410GRK1			6/17/2010	6/25/2011	106	0	116	-10			0	-10
457	FNMA POOL 888890 6.5% 10/01/37	31410GRK1			7/16/2010	6/25/2011	212	0	234	-22			0	-22
458	FNMA POOL 888890 6.5% 10/01/37	31410GRK1			3/8/2010	7/25/2011	120	0	129	-9			0	-9
459	FNMA POOL 888890 6.5% 10/01/37	31410GRK1			6/17/2010	7/25/2011	80	0	88	-8			0	-8
460	FNMA POOL 888890 6.5% 10/01/37	31410GRK1			7/16/2010	7/25/2011	160	0	176	-16			0	-16
461	FNMA POOL 888890 6.5% 10/01/37	31410GRK1			3/8/2010	8/25/2011	121	0	130	-9			0	-9
462	FNMA POOL 888890 6.5% 10/01/37	31410GRK1			6/17/2010	8/25/2011	80	0	88	-8			0	-8
463	FNMA POOL 888890 6.5% 10/01/37	31410GRK1			7/16/2010	8/25/2011	161	0	177	-16			0	-16
464	FNMA POOL 888890 6.5% 10/01/37	31410GRK1			7/16/2010	9/21/2011	3,476	0	3,444	32			0	32

Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

	Amount		Totals	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Long Term CG Distributions	Short Term CG Distributions											
	7,330	0											
465	FNMA POOL # 888990 6.5% 10/01/37 31410GRK1			3/8/2010	9/25/2011	115	0	124	-9			0	-9
466	FNMA POOL # 888990 6.5% 10/01/37 31410GRK1			6/17/2010	9/25/2011	77	0	84	-7			0	-7
467	FNMA POOL # 888990 6.5% 10/01/37 31410GRK1			7/16/2010	9/25/2011	153	0	169	-16			0	-16
468	FNMA POOL # 888967 6.0% 12/01/37 31410GTY9			6/9/2008	10/25/2010	431	0	437	-6			0	-6
469	FNMA POOL # 888967 6.0% 12/01/37 31410GTY9			6/9/2008	11/25/2010	539	0	547	-8			0	-8
470	FNMA POOL # 888967 6.0% 12/01/37 31410GTY9			6/9/2008	12/25/2010	466	0	473	-7			0	-7
471	FNMA POOL # 888967 6.0% 12/01/37 31410GTY9			6/9/2008	1/25/2011	409	0	415	-6			0	-6
472	FNMA POOL # 888967 6.0% 12/01/37 31410GTY9			6/9/2008	2/25/2011	402	0	408	-6			0	-6
473	AT&T INC 5.8% 2/15/19 00206RAR3			2/23/2011	3/24/2011	11,168	0	11,170	-2			0	-2
474	AT&T INC 5.8% 2/15/19 00206RAR3			10/27/2009	4/26/2011	11,199	0	10,718	481			0	481
475	COMMIT TO PUR FNMA SFM 12/01/2501F040C8			11/9/2010	12/13/2010	20,566	0	20,927	-361			0	-361
476	FNMA POOL # 888967 6.0% 12/01/37 31410GTY9			6/9/2008	3/25/2011	366	0	372	-6			0	-6
477	FNMA POOL # 888967 6.0% 12/01/37 31410GTY9			6/9/2008	4/25/2011	357	0	362	-5			0	-5
478	FNMA POOL # 888967 6.0% 12/01/37 31410GTY9			6/9/2008	5/25/2011	339	0	344	-5			0	-5
479	FNMA POOL # 888967 6.0% 12/01/37 31410GTY9			6/9/2008	6/25/2011	278	0	282	-4			0	-4
480	FNMA POOL # 888967 6.0% 12/01/37 31410GTY9			6/9/2008	7/25/2011	368	0	373	-5			0	-5
481	FNMA POOL # 888967 6.0% 12/01/37 31410GTY9			6/9/2008	8/25/2011	282	0	286	-4			0	-4
482	FNMA POOL # 888967 6.0% 12/01/37 31410GTY9			6/9/2008	9/25/2011	310	0	315	-5			0	-5
483	FNMA POOL # 889072 6.5% 12/1/2037 31410GW90			7/16/2010	10/25/2010	141	0	155	-14			0	-14
484	FNMA POOL # 889072 6.5% 12/1/2037 31410GW90			7/16/2010	10/27/2010	6,320	0	6,315	5			0	5
485	FNMA POOL # 889572 5.5% 6/01/38 31410KJR6			8/19/2009	10/25/2010	258	0	268	-10			0	-10
486	FNMA POOL # 889572 5.5% 6/01/38 31410KJR6			8/19/2009	11/25/2010	260	0	269	-9			0	-9
487	FNMA POOL # 889572 5.5% 6/01/38 31410KJR6			8/19/2009	12/25/2010	261	0	271	-10			0	-10
488	FNMA POOL # 889572 5.5% 6/01/38 31410KJR6			8/19/2009	1/25/2011	249	0	258	-9			0	-9
489	FNMA POOL # 889572 5.5% 6/01/38 31410KJR6			8/19/2009	2/25/2011	220	0	229	-9			0	-9
490	FNMA POOL # 889572 5.5% 6/01/38 31410KJR6			8/19/2009	3/25/2011	176	0	183	-7			0	-7
491	FNMA POOL # 889572 5.5% 6/01/38 31410KJR6			8/19/2009	4/20/2011	6,388	0	6,187	201			0	201
492	FNMA POOL # 889572 5.5% 6/01/38 31410KJR6			8/19/2009	4/25/2011	172	0	179	-7			0	-7
493	FNMA POOL # 889572 5.5% 6/01/38 31410KJR6			8/19/2009	5/25/2011	152	0	158	-6			0	-6
494	FNMA POOL # 889668 6.0% 6/01/38 31410KMR2			6/13/2008	10/25/2010	439	0	439	0			0	0
495	FNMA POOL # 889668 6.0% 6/01/38 31410KMR2			6/13/2008	11/25/2010	338	0	338	0			0	0
496	FNMA POOL # 889668 6.0% 6/01/38 31410KMR2			6/13/2008	12/25/2010	636	0	636	0			0	0
497	FNMA POOL # 889668 6.0% 6/01/38 31410KMR2			6/13/2008	1/25/2011	605	0	605	0			0	0
498	FNMA POOL # 889668 6.0% 6/01/38 31410KMR2			6/13/2008	2/25/2011	336	0	336	0			0	0
499	FLHMC GOLD A92988 5.0% 7/01/40 312941J99			10/6/2010	3/15/2011	684	0	701	-37			0	-37
500	FLHMC GOLD A95160 4.0% 11/01/40 312943WW1			4/8/2011	5/15/2011	191	0	186	5			0	5
501	FLHMC GOLD A95160 4.0% 11/01/40 312943WW1			4/8/2011	6/15/2011	270	0	263	7			0	7
502	FLHMC GOLD A95160 4.0% 11/01/40 312943WW1			4/8/2011	7/15/2011	280	0	273	7			0	7
503	FLHMC GOLD A95160 4.0% 11/01/40 312943WW1			4/8/2011	8/2/2011	29,573	0	28,204	1,369			0	1,369
504	FLHMC GOLD A95160 4.0% 11/01/40 312943WW1			4/8/2011	8/15/2011	307	0	300	7			0	7
505	FLHMC GOLD A95160 4.0% 11/01/40 312943WW1			4/8/2011	9/15/2011	89	0	87	2			0	2
506	FLHMC GOLD A95828 4.5% 12/01/40 312944PM7			12/17/2010	2/15/2011	261	0	266	-5			0	-5
507	FLHMC GOLD A95828 4.5% 12/01/40 312944PM7			12/17/2010	3/15/2011	268	0	273	-5			0	-5
508	FLHMC GOLD A95828 4.5% 12/01/40 312944PM7			12/17/2010	4/15/2011	160	0	163	-3			0	-3
509	FLHMC GOLD A95828 4.5% 12/01/40 312944PM7			12/17/2010	5/15/2011	354	0	361	-7			0	-7
510	FLHMC GOLD A95828 4.5% 12/01/40 312944PM7			12/17/2010	6/15/2011	205	0	208	-3			0	-3
511	FLHMC GOLD A95828 4.5% 12/01/40 312944PM7			12/17/2010	7/15/2011	495	0	504	-9			0	-9
512	FLHMC GOLD A95828 4.5% 12/01/40 312944PM7			12/17/2010	8/15/2011	460	0	469	-9			0	-9
513	FLHMC GOLD A95828 4.5% 12/01/40 312944PM7			12/17/2010	9/15/2011	354	0	361	-7			0	-7
514	FED AGRIMTGE CORP 2.1% 8/01/12 31315PMD8			7/29/2009	1/6/2011	25,505	0	25,000	505			0	505
515	LBUBS 2003-C7 A2 4.064% 9/15/27 52108HUK8			1/29/2010	7/15/2011	210	0	211	-1			0	-1
516	LBUBS 2003-C7 A2 4.064% 9/15/27 52108HUK8			1/29/2010	8/15/2011	40	0	40	0			0	0
517	LBUBS 2003-C7 A2 4.064% 9/15/27 52108HUK8			1/29/2010	9/15/2011	40	0	40	0			0	0
518	MLMT 2005-CK1A2FL 0.39401% 11/12/37 59022HMT6			10/20/2010	11/12/2010	798	0	792	6			0	6
519	MLMT 2005-CK1A2F 0.3784% 11/12/37 59022HMT6			10/20/2010	12/12/2010	862	0	856	6			0	6
520	MLMT 2005-CK1A2F 0.4001% 11/12/37 59022HMT6			10/20/2010	1/12/2011	3,048	0	3,025	23			0	23
521	MLMT 2005-CK1A2F 0.39922% 11/12/37 59022HMT6			10/20/2010	2/12/2011	8,561	0	8,497	64			0	64
522	MLMT 2005-CK1A2F 0.36321% 11/12/37 59022HMT6			10/20/2010	3/12/2011	10	0	10	0			0	0

Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

Long Term CG Distributions				Amount		7,330										
Short Term CG Distributions						0										
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	8,130,607	0	9,065,207	-934,600	0	0	0	0	0	-934,600
523	MLMT 2005-CK1 A2F 0 39309% 11/12/37	59022HMT6		10/20/2010	4/12/2011		11,857	0	11,768	89						89
524	MICROSOFT CORP 5 3% 2/08/41	594918AM6		2/3/2011	5/17/2011		10,518	0	9,915	603						603
525	MSC 2007-IQ14 A1 5 38% 4/15/49	61754KAA3		11/8/2010	12/15/2010		2,217	0	2,270	-53						-53
526	MSC 2007-IQ14 A1 5 38% 4/15/49	61754KAA3		11/8/2010	1/15/2011		4,436	0	4,541	-105						-105
527	MSC 2007-IQ14 A1 5 38% 4/15/49	61754KAA3		11/8/2010	2/15/2011		580	0	593	-13						-13
528	MSC 2007-IQ14 A1 5 38% 4/15/49	61754KAA3		11/8/2010	3/15/2011		16,424	0	16,814	-390						-390
529	NYSE EURONEXT 4 8% 6/28/13	629491AA9		8/2/2010	1/18/2011		5,390	0	5,446	-56						-56
530	NEW YORK N Y 5 817% 10/01/31	64966H4L1		10/7/2010	10/14/2010		4,938	0	5,000	-62						-62
531	NEW YORK N Y 5 817% 10/01/31	64966H4L1		10/7/2010	10/14/2010		4,925	0	5,000	-75						-75
532	NEW YORK N Y 5 817% 10/01/31	64966H4L1		10/7/2010	10/28/2010		4,938	0	5,000	-62						-62
533	NEW YORK N Y 5 817% 10/01/31	64966H4L1		10/7/2010	10/29/2010		4,948	0	5,000	-52						-52
534	NEW YORK N Y 5 817% 10/01/31	64966H4L1		10/7/2010	11/3/2010		4,938	0	5,000	-62						-62
535	NEW YORK N Y 5 817% 10/01/31	64966H4L1		10/7/2010	11/4/2010		4,956	0	5,000	-44						-44
536	NEW YORK N Y 5 817% 10/01/31	64966H4L1		10/7/2010	2/9/2011		4,632	0	5,000	-368						-368
537	NEW YORK N Y 5 817% 10/01/31	64966H4L1		10/7/2010	2/9/2011		4,627	0	5,000	-373						-373
538	NEW YORK N Y 5 817% 10/01/31	64966H4L1		10/7/2010	2/23/2011		4,790	0	5,000	-210						-210
539	NEW YORK N Y CITY MU 6 282% 6/15/41	64972FY26		11/10/2010	11/12/2010		5,029	0	5,000	29						29
540	NEW YORK N Y CITY TR 6 828% 7/15/41	64972HRB0		11/19/2010	12/8/2010		20,106	0	20,000	106						106
541	PMCF 2001-ROCK A2 6 605% 5/10/34	74438WAB2		2/24/2010	10/10/2010		2,628	0	2,729	-101						-101
542	PMCF 2001-ROCK A2 6 605% 5/10/34	74438WAB2		2/24/2010	11/10/2010		3,435	0	3,568	-133						-133
543	PMCF 2001-ROCK A2 6 605% 5/10/34	74438WAB2		2/24/2010	12/10/2010		4,383	0	4,552	-169						-169
544	PMCF 2001-ROCK A2 6 605% 5/10/34	74438WAB2		2/24/2010	1/10/2011		2,831	0	2,940	-109						-109
545	PMCF 2001-ROCK A2 6 605% 5/10/34	74438WAB2		2/24/2010	2/10/2011		1,926	0	2,001	-75						-75
546	PMCF 2001-ROCK A2 6 605% 5/10/34	74438WAB2		2/24/2010	3/10/2011		1,032	0	1,072	-40						-40
547	PMCF 2001-ROCK A2 6 605% 5/10/34	74438WAB2		2/24/2010	4/10/2011		3,420	0	3,552	-132						-132
548	DREYFUS SELECT MGER S/C VI-I	86271F677		12/31/2010	4/25/2011		5,000	0	4,628	372						372
549	FNMA POOL # 889668 6 0% 6/01/38	31410KMR2		6/13/2008	5/25/2011		553	0	553	0						0
550	FNMA POOL # 889668 6 0% 6/01/38	31410KMR2		6/13/2008	6/25/2011		562	0	562	0						0
551	FNMA POOL # 889668 6 0% 6/01/38	31410KMR2		6/13/2008	7/25/2011		428	0	428	0						0
552	FNMA POOL # 889668 6 0% 6/01/38	31410KMR2		6/13/2008	8/25/2011		460	0	459	1						1
553	FNMA POOL # 889668 6 0% 6/01/38	31410KMR2		6/13/2008	9/25/2011		195	0	195	0						0
554	FNMA POOL # 899651 6 5% 8/01/37	31410WQC5		3/10/2009	10/25/2010		70	0	74	-4						-4
555	FNMA POOL # 899651 6 5% 8/01/37	31410WQC5		8/24/2007	10/25/2010		47	0	48	-1						-1
556	FNMA POOL # 899651 6 5% 8/01/37	31410WQC5		3/10/2009	10/27/2010		6,851	0	6,511	340						340
557	FNMA POOL # 899651 6 5% 8/01/37	31410WQC5		8/24/2007	10/27/2010		4,568	0	4,211	357						357
558	FNMA POOL # 918044 5 86% 5/1/37	31411X5D3		5/23/2007	10/25/2010		1,127	0	1,137	-10						-10
559	FNMA POOL # 918044 5 86% 5/1/37	31411X5D3		5/23/2007	11/25/2010		1,069	0	1,078	-9						-9
560	FNMA POOL # 918044 5 856% 5/1/37	31411X5D3		5/23/2007	12/15/2010		12,143	0	11,494	649						649
561	FNMA POOL # 918044 5 856% 5/01/37	31411X5D3		5/23/2007	12/25/2010		3	0	3	0						0
562	COMMIT TO PUR FNMA SF MTG 1/01/401F040610			12/9/2010	1/10/2011		59,775	0	59,794	-19						-19
563	COMMIT TO PUR FNMA SF MTG 1/01/401F040610			12/9/2010	1/10/2011		34,863	0	34,891	-28						-28
564	COMMIT TO PUR FNMA SF MTG 2/01/401F040628			1/10/2011	2/4/2011		34,140	0	34,770	-630						-630
565	COMMIT TO PUR FNMA SF MTG 2/01/401F040628			1/10/2011	2/4/2011		29,263	0	29,808	-545						-545
566	COMMIT TO PUR FNMA SF MTG 2/01/401F040628			1/10/2011	2/4/2011		34,141	0	34,776	-635						-635
567	COMMIT TO PUR FNMA SF MTG 2/01/401F040628			1/25/2011	2/4/2011		29,277	0	29,756	-479						-479
568	COMMIT TO PUR FNMA SF MTG 3/01/401F040636			2/4/2011	3/8/2011		34,322	0	34,028	294						294
569	COMMIT TO PUR FNMA SF MTG 3/01/401F040636			2/4/2011	3/8/2011		29,419	0	29,180	239						239
570	COMMIT TO PUR FNMA SF MTG 3/01/401F040636			2/4/2011	3/8/2011		34,305	0	34,027	278						278
571	COMMIT TO PUR FNMA SF MTG 3/01/401F040636			2/4/2011	3/8/2011		29,401	0	29,166	235						235
572	COMMIT TO PUR FNMA SF 4/01/41 01F040644			3/8/2011	4/8/2011		29,264	0	29,314	-50						-50
573	COMMIT TO PUR FNMA SF 4/01/41 01F040644			3/8/2011	4/8/2011		29,269	0	29,297	-28						-28
574	COMMIT TO PUR FNMA SF 4/01/41 01F040644			3/8/2011	4/8/2011		4,878	0	4,883	-5						-5
575	COMMIT TO PUR FNMA SF 4/01/41 01F040644			3/8/2011	4/8/2011		34,139	0	34,200	-61						-61
576	COMMIT TO PUR FNMA SF 4/01/41 01F040644			3/8/2011	4/8/2011		29,262	0	29,300	-38						-38
577	COMMIT TO PUR FNMA SFM 12/01/401F0406C6			11/19/2010	12/9/2010		34,995	0	35,547	-552						-552
578	COMMIT TO PUR FNMA SFM 12/01/401F0406C6			11/12/2010	12/9/2010		59,972	0	61,430	-1,458						-1,458
579	BNY MELLON LARGE CAP STK FD CL M05569M103			11/2/2007	10/1/2010		15,000	0	22,935	-7,935						-7,935
580	BNY MELLON LARGE CAP STK FD CL M05569M103			11/2/2007	11/2/2010		50,000	0	74,570	-24,570						-24,570

Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

	Amount		Totals	Date Acquired	Date Sold	How Acquired	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Long Term CG Distributions	Short Term CG Distributions												
	7,330	0												
	Kind(s) of Property Sold	CUSIP #												
581	FNMA POOL # 889668 6.0% 6/01/38	31410KMR2		6/13/2008	3/25/2011		439	0	439	0			0	-934,600
582	FNMA POOL # 889668 6.0% 6/01/38	31410KMR2		6/13/2008	4/25/2011		367	0	367	0			0	0
583	TENNESSEE VALLEY AUT 4.375% 6/15/880591DY5			11/20/2009	1/6/2011		109,331	0	107,945	1,386			0	1,386
584	U S TREASURY NOTE 6.25% 8/15/23 912810EQ7			12/29/2008	10/7/2010		27,314	0	22,988	4,326			0	4,326
585	U S TREASURY NOTE 6.25% 8/15/23 912810EQ7			12/29/2008	3/31/2011		6,237	0	5,747	490			0	490
586	UNITED STATES TREAS 4.625% 2/15/49 912810Q1			5/10/2010	10/7/2010		5,819	0	5,181	638			0	638
587	FED FARM CREDIT BANK 3.0% 9/22/14 31331GL80			11/20/2009	1/6/2011		104,867	0	102,493	2,374			0	2,374
588	FEDERAL HOME LOAN BAN 5.75% 5/15/3133MNV00			5/31/2002	1/6/2011		53,536	0	50,482	3,054			0	3,054
589	FEDERAL HOME LN MTG 4.75% 1/17/71 313444VG6			5/14/2010	1/6/2011		111,207	0	110,511	696			0	696
590	FED NATL MTG ASSN 4.875% 12/15/14 31359M2D4			5/14/2010	1/6/2011		111,545	0	110,436	1,109			0	1,109
591	FNMA POOL # 255364 6.0% 9/01/34 31371LTV1			1/3/2007	10/25/2010		260	0	263	-3			0	-3
592	FNMA POOL # 255364 6.0% 9/01/34 31371LTV1			12/18/2006	10/25/2010		162	0	164	-2			0	-2
593	FNMA POOL # 255364 6.0% 9/01/34 31371LTV1			1/3/2007	11/25/2010		333	0	337	-4			0	-4
594	FNMA POOL # 255364 6.0% 9/01/34 31371LTV1			12/18/2006	11/25/2010		208	0	211	-3			0	-3
595	FNMA POOL # 255364 6.0% 9/01/34 31371LTV1			1/3/2007	12/25/2010		242	0	245	-3			0	-3
596	FNMA POOL # 255364 6.0% 9/01/34 31371LTV1			12/18/2006	12/25/2010		151	0	153	-2			0	-2
597	FNMA POOL # 255364 6.0% 9/01/34 31371LTV1			1/3/2007	12/25/2010		237	0	239	-2			0	-2
598	FNMA POOL # 255364 6.0% 9/01/34 31371LTV1			12/18/2006	12/25/2010		148	0	150	-2			0	-2
599	FNMA POOL # 255364 6.0% 9/01/34 31371LTV1			1/3/2007	2/25/2011		194	0	196	-2			0	-2
600	FNMA POOL # 255364 6.0% 9/01/34 31371LTV1			12/18/2006	2/25/2011		121	0	123	-2			0	-2
601	FNMA POOL # 255364 6.0% 9/01/34 31371LTV1			1/3/2007	3/25/2011		145	0	147	-2			0	-2
602	FNMA POOL # 255364 6.0% 9/01/34 31371LTV1			12/18/2006	3/25/2011		91	0	92	-1			0	-1
603	FNMA POOL # 255364 6.0% 9/01/34 31371LTV1			1/3/2007	4/25/2011		232	0	235	-3			0	-3
604	FNMA POOL # 255364 6.0% 9/01/34 31371LTV1			12/18/2006	4/25/2011		145	0	147	-2			0	-2
605	FNMA POOL # 255364 6.0% 9/01/34 31371LTV1			1/3/2007	5/25/2011		197	0	199	-2			0	-2
606	FNMA POOL # 255364 6.0% 9/01/34 31371LTV1			12/18/2006	5/25/2011		123	0	125	-2			0	-2
607	FNMA POOL # 255364 6.0% 9/01/34 31371LTV1			1/3/2007	6/25/2011		221	0	224	-3			0	-3
608	FNMA POOL # 255364 6.0% 9/01/34 31371LTV1			12/18/2006	6/25/2011		138	0	140	-2			0	-2
609	FNMA POOL # 255364 6.0% 9/01/34 31371LTV1			1/3/2007	7/25/2011		273	0	276	-3			0	-3
610	FNMA POOL # 255364 6.0% 9/01/34 31371LTV1			12/18/2006	7/25/2011		171	0	173	-2			0	-2
611	FNMA POOL # 255364 6.0% 9/01/34 31371LTV1			1/3/2007	8/25/2011		115	0	117	-2			0	-2
612	FNMA POOL # 255364 6.0% 9/01/34 31371LTV1			12/18/2006	8/25/2011		72	0	73	-1			0	-1
613	FNMA POOL # 255364 6.0% 9/01/34 31371LTV1			1/3/2007	9/25/2011		142	0	144	-2			0	-2
614	FNMA POOL # 255364 6.0% 9/01/34 31371LTV1			12/18/2006	9/25/2011		89	0	90	-1			0	-1
615	FED HOME LOAN MTG CO 1.625% 4/26/3137EABZ1			11/20/2009	4/26/2011		100,000	0	101,518	-1,518			0	-1,518
616	FED HOME LOAN MTG COR 3.0% 7/28/3137EACD9			11/20/2009	1/6/2011		104,795	0	102,771	2,024			0	2,024
617	FNMA POOL # 555528 6.0% 4/01/33 31385XD95			9/17/2010	1/6/2011		97,966	0	100,052	-2,086			0	-2,086
618	FNMA POOL # 555528 6.0% 4/01/33 31385XD95			12/7/2005	10/25/2010		173	0	175	-2			0	-2
619	FNMA POOL # 555528 6.0% 4/01/33 31385XD95			12/7/2005	11/25/2010		201	0	202	-1			0	-1
620	UNITED STATES TREAS 4.625% 2/15/49 912810Q1			8/4/2010	10/7/2010		11,637	0	11,027	610			0	610
621	U S TREASURY NOTE 4.375% 5/15/40 912810Q4			10/14/2010	11/9/2010		5,127	0	5,414	-287			0	-287
622	U S TREASURY NOTE 4.375% 5/15/40 912810Q4			10/14/2010	11/9/2010		5,127	0	5,411	-284			0	-284
623	U S TREASURY NOTE 4.375% 5/15/40 912810Q4			10/29/2010	11/9/2010		5,127	0	5,289	-162			0	-162
624	U S TREASURY NOTE 4.375% 5/15/40 912810Q4			11/4/2010	11/9/2010		5,127	0	5,287	-160			0	-160
625	U S TREASURY NOTE 4.375% 5/15/40 912810Q4			10/28/2010	11/18/2010		5,042	0	5,266	-224			0	-224
626	U S TREASURY NOTE 4.375% 5/15/40 912810Q4			11/3/2010	11/18/2010		5,042	0	5,247	-205			0	-205
627	U S TREASURY NOTE 4.375% 5/15/40 912810Q4			11/12/2010	11/18/2010		5,042	0	5,128	-86			0	-86
628	U S TREASURY NOTE 4.375% 5/15/40 912810Q4			11/10/2010	11/18/2010		5,042	0	5,082	-40			0	-40
629	U S TREASURY NOTE 4.375% 5/15/40 912810Q4			11/10/2010	2/3/2011		9,530	0	10,164	-634			0	-634
630	U S TREASURY NOTE 3.875% 8/15/40 912810Q7			2/9/2011	3/6/2011		4,366	0	4,299	67			0	67
631	U S TREASURY NOTE 3.875% 8/15/40 912810Q7			2/9/2011	5/17/2011		4,695	0	4,290	405			0	405
632	U S TREASURY NOTE 5.0% 2/15/11 9128276T4			6/5/2002	2/15/2011		50,000	0	50,006	-6			0	-6
633	U S TREASURY NOTE 5.0% 8/15/11 912827B2			8/11/2005	7/26/2011		100,257	0	103,863	-3,606			0	-3,606
634	U S TREASURY NOTE 4.0% 11/15/12 912828AP5			8/12/2009	1/10/2011		15,968	0	15,997	-29			0	-29
635	U S TREASURY NOTE 4.25% 8/15/13 912828BH2			4/23/2009	8/24/2011		16,185	0	16,621	-436			0	-436
636	U S TREASURY NOTE 4.25% 8/15/13 912828BH2			1/22/2009	8/24/2011		16,185	0	16,937	-752			0	-752
637	U S TREASURY NOTE 4.25% 8/15/13 912828BH2			12/11/2009	9/16/2011		21,541	0	21,887	-346			0	-346
638	U S TREASURY NOTE 4.5% 11/15/10 912828EM8			12/29/2005	11/15/2010		100,000	0	100,574	-574			0	-574

Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

		Amount		Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
		Long Term CG Distributions	Short Term CG Distributions									
		7,330	0									
		Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold						
639	U S TREASURY NOTE 4 5% 11/15/15	912828EN6			3/11/2010	4/13/2011	5,550	5,497	53			-934,600
640	U S TREASURY NOTE 5 125% 5/15/16	912828FF2			3/11/2010	1/11/2011	5,771	5,644	127			127
641	U S TREASURY NOTE 5 125% 5/15/16	912828FF2			3/11/2010	2/16/2011	5,660	5,644	16			16
642	U S TREASURY NOTE 5 125% 5/15/16	912828FF2			6/5/2008	2/16/2011	5,660	5,444	216			216
643	U S TREASURY NOTE 5 125% 5/15/16	912828FF2			6/5/2008	3/4/2011	5,712	5,444	268			268
644	U S TREASURY NOTE 4 875% 7/31/11	912828FN5			10/15/2007	7/31/2011	100,000	102,023	-2,023			-2,023
645	U S TSY INFL IDX BD 0 625% 4/15/13	912828HW3			1/6/2009	8/5/2011	21,926	20,420	1,506			1,506
646	U S TREASURY NOTE 1 5% 10/31/10	912828JP6			11/20/2009	10/31/2010	100,000	101,160	-1,160			-1,160
647	U S TREASURY NOTE 3 75% 11/15/18	912828JR2			4/26/2011	5/24/2011	5,398	5,309	89			89
648	U S TREASURY NOTE 0 875% 1/31/11	912828JY7			11/20/2009	1/31/2011	100,000	100,578	-578			-578
649	U S TREASURY NOTE 1 875% 4/30/14	912828KN9			11/20/2009	1/6/2011	101,988	99,660	2,328			2,328
650	U S TREASURY NOTE 2 375% 8/31/14	912828LK4			11/20/2009	1/6/2011	103,293	101,231	2,062			2,062
651	U S TREASURY NOTE 2 375% 10/31/14	912828LS7			11/20/2009	1/6/2011	103,140	100,957	2,183			2,183
652	U S TREASURY NOTE 1 125% 12/15/12	912828MB3			11/19/2010	8/24/2011	35,431	35,409	22			22
653	FNMA POOL # 555528 6 0% 4/01/33	31385XD95			12/7/2005	12/25/2010	180	181	-1			-1
654	FNMA POOL # 555528 6 0% 4/01/33	31385XD95			12/7/2005	12/25/2011	187	189	-2			-2
655	FNMA POOL # 555528 6 0% 4/01/33	31385XD95			12/7/2005	2/25/2011	167	168	-1			-1
656	FNMA POOL # 555528 6 0% 4/01/33	31385XD95			12/7/2005	3/25/2011	127	128	-1			-1
657	FNMA POOL # 555528 6 0% 4/01/33	31385XD95			12/7/2005	4/25/2011	169	170	-1			-1
658	FNMA POOL # 555528 6 0% 4/01/33	31385XD95			12/7/2005	5/25/2011	137	138	-1			-1
659	FNMA POOL # 555528 6 0% 4/01/33	31385XD95			12/7/2005	6/25/2011	130	131	-1			-1
660	FNMA POOL # 555528 6 0% 4/01/33	31385XD95			12/7/2005	7/25/2011	119	120	-1			-1
661	FNMA POOL # 555528 6 0% 4/01/33	31385XD95			12/7/2005	8/25/2011	113	114	-1			-1
662	FNMA POOL # 555528 6 0% 4/01/33	31385XD95			12/7/2005	9/25/2011	135	136	-1			-1
663	FNMA POOL # AH3519 4 0% 2/01/41	3138A44D4			4/8/2011	5/25/2011	90	88	2			2
664	FNMA POOL # AH3519 4 0% 2/01/41	3138A44D4			4/8/2011	6/25/2011	227	222	5			5
665	FNMA POOL # AH3519 4 0% 2/01/41	3138A44D4			4/8/2011	7/25/2011	226	221	5			5
666	FNMA POOL # AH3519 4 0% 2/01/41	3138A44D4			4/8/2011	8/25/2011	70	68	2			2
667	FNMA POOL # AH3519 4 0% 2/01/41	3138A44D4			4/8/2011	9/25/2011	103	101	2			2
668	FNMA POOL # AH3620 3 5% 1/01/26	3138A5AW2			1/18/2011	2/25/2011	197	199	-2			-2
669	FNMA POOL # AH3620 3 5% 1/01/26	3138A5AW2			1/18/2011	3/25/2011	231	233	-2			-2
670	FNMA POOL # AH3620 3 5% 1/01/26	3138A5AW2			1/18/2011	4/25/2011	225	227	-2			-2
671	FNMA POOL # AH3620 3 5% 1/01/26	3138A5AW2			1/18/2011	5/25/2011	222	224	-2			-2
672	FNMA POOL # AH3620 3 5% 1/01/26	3138A5AW2			1/18/2011	6/25/2011	386	390	-4			-4
673	FNMA POOL # AH3620 3 5% 1/01/26	3138A5AW2			1/18/2011	7/25/2011	329	332	-3			-3
674	FNMA POOL # AH3620 3 5% 1/01/26	3138A5AW2			1/18/2011	8/25/2011	436	440	-4			-4
675	FNMA POOL # AH3620 3 5% 1/01/26	3138A5AW2			1/18/2011	9/25/2011	229	231	-2			-2
676	FNMA POOL # AH4794 5 0% 2/01/41	3138A6KG4			3/4/2011	4/25/2011	48	51	-3			-3
677	FNMA POOL # AH4794 5 0% 2/01/41	3138A6KG4			3/4/2011	5/25/2011	49	51	-2			-2
678	FNMA POOL # AH4794 5 0% 2/01/41	3138A6KG4			3/4/2011	6/25/2011	51	53	-2			-2
679	FNMA POOL # AH4794 5 0% 2/01/41	3138A6KG4			3/4/2011	7/25/2011	50	52	-2			-2
680	FNMA POOL # AH4794 5 0% 2/01/41	3138A6KG4			3/4/2011	8/25/2011	556	585	-29			-29
681	FNMA POOL # AH4794 5 0% 2/01/41	3138A6KG4			3/4/2011	9/25/2011	943	992	-49			-49
682	FNMA POOL # AH8932 4 5% 4/01/41	3138AA4S7			2/16/2011	4/25/2011	44	44	0			0
683	FNMA POOL # AH8932 4 5% 4/01/41	3138AA4S7			2/16/2011	5/25/2011	44	44	0			0
684	FNMA POOL # AH8932 4 5% 4/01/41	3138AA4S7			2/16/2011	6/25/2011	40	40	0			0
685	FNMA POOL # AH8932 4 5% 4/01/41	3138AA4S7			2/16/2011	7/25/2011	382	386	-4			-4
686	U S TREASURY NOTE 3 625% 2/15/20	912828MP2			3/26/2010	11/19/2010	21,484	19,624	1,860			1,860
687	U S TREASURY NOTE 3 625% 2/15/20	912828MP2			3/26/2010	1/10/2011	20,773	19,624	1,149			1,149
688	U S TREASURY NOTE 3 625% 2/15/20	912828MP2			3/26/2010	1/18/2011	15,476	14,682	794			794
689	U S TREASURY NOTE 1% 3/31/12	912828MU1			1/20/2011	6/14/2011	20,129	20,151	-22			-22
690	UNITED STATES TREAS 1 75% 4/15/13	912828MX5			4/16/2010	11/1/2010	41,294	40,244	1,050			1,050
691	UNITED STATES TREAS 1 75% 4/15/13	912828MX5			4/23/2010	11/1/2010	20,647	20,047	600			600
692	UNITED STATES TREAS 1 75% 4/15/13	912828MX5			4/26/2010	11/1/2010	20,647	20,055	592			592
693	U S TSY INFL IDX NT 0 5% 4/15/15	912828MY3			5/24/2010	8/5/2011	1	1	0			0
694	U S TSY INFL IDX NT 0 5% 4/15/15	912828MY3			5/24/2010	8/5/2011	16,456	15,715	741			741
695	U S TREASURY NOTE 1% 4/30/12	912828NB2			11/1/2010	11/10/2010	15,129	15,160	-31			-31
696	U S TREASURY NOTE 1% 4/30/12	912828NB2			11/1/2010	12/8/2010	75,551	75,800	-249			-249

Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

Long Term CG Distributions				Amount		Totals										8,130,607		9,065,207		-934,600		0		0		-934,600	
Short Term CG Distributions				7,330																							
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses														
697	U S TREASURY NOTE 1% 4/30/12	912828NB2		12/1/2010	12/8/2010	20,147	0	20,168	-21			0	-21														
698	UNITED STATES T-NOTE 1 375% 5/15/11	912828NC0		5/14/2010	11/1/2010	10,238	0	10,027	211			0	211														
699	U S TREASURY NOTE 1 375% 5/15/13	912828NC0		2/10/2011	6/29/2011	5,087	0	5,042	45			0	45														
700	U S TREASURY NOTE 3 5% 5/15/20	912828ND8		8/12/2010	11/9/2010	10,762	0	10,692	70			0	70														
701	U S TREASURY NOTE 3 5% 5/15/20	912828ND8		8/12/2010	1/25/2011	30,708	0	32,077	-1,369			0	-1,369														
702	U S TREASURY NOTE 3 5% 5/15/20	912828ND8		8/12/2010	2/23/2011	10,129	0	10,692	-563			0	-563														
703	U S TREASURY NOTE 3 5% 5/15/20	912828ND8		6/14/2010	3/1/2011	10,148	0	10,199	-51			0	-51														
704	U S TREASURY NOTE 3 5% 5/15/20	912828ND8		8/12/2010	3/1/2011	5,074	0	5,346	-272			0	-272														
705	U S TREASURY NOTE 0 75% 5/31/12	912828NE6		11/3/2010	12/8/2010	25,094	0	25,167	-73			0	-73														
706	U S TREASURY NOTE 0 75% 5/31/12	912828NE6		11/5/2010	12/8/2010	30,112	0	30,190	-78			0	-78														
707	U S TREASURY NOTE 0 75% 5/31/12	912828NE6		11/5/2010	1/10/2011	5,025	0	5,032	-7			0	-7														
708	UNITED STATES T-NOTE 1 125% 6/15/11	912828NH9		7/16/2010	11/1/2010	15,268	0	15,097	171			0	171														
709	UNITED STATES T-NOTE 1 125% 6/15/11	912828NH9		8/2/2010	11/1/2010	5,089	0	5,044	45			0	45														
710	U S TREASURY NOTE 1 75% 7/31/15	912828NP1		9/8/2010	4/8/2011	9,892	0	10,147	-255			0	-255														
711	U S TREASURY NOTE 2 375% 7/31/17	912828NR7		11/1/2010	3/1/2011	9,816	0	10,338	-522			0	-522														
712	U S TREASURY NOTE 2 375% 7/31/17	912828NR7		11/1/2010	3/9/2011	4,907	0	5,169	-260			0	-260														
713	U S TREASURY NOTE 2 375% 7/31/17	912828NR7		11/1/2010	3/30/2011	4,909	0	5,169	-262			0	-262														
714	U S TREASURY NOTE 2 625% 8/15/20	912828NT3		8/24/2010	11/9/2010	14,949	0	15,182	-233			0	-233														
715	U S TREASURY NOTE 0 375% 9/30/12	912828NX4		9/28/2010	8/24/2011	60,162	0	59,939	223			0	223														
716	U S TREASURY NOTE 0 375% 9/30/12	912828NX4		11/8/2011	8/24/2011	5,013	0	4,991	22			0	22														
717	U S TREASURY NOTE 0 5% 10/15/13	912828PB0		10/19/2010	12/13/2010	9,881	0	9,986	-105			0	-105														
718	U S TREASURY NOTE 3 625% 2/15/20	912828MP2		5/10/2010	11/5/2010	33,073	0	30,218	2,855			0	2,855														
719	U S TREASURY NOTE 3 625% 2/15/20	912828MP2		5/10/2010	11/19/2010	10,742	0	10,073	669			0	669														
720	U S TREASURY NOTE 2 625% 11/15/20	912828PC8		11/12/2010	12/17/2010	4,670	0	4,670	0			0	0														
721	U S TREASURY NOTE 2 625% 11/15/20	912828PC8		11/12/2010	12/17/2010	4,670	0	4,947	-277			0	-277														
722	U S TREASURY NOTE 2 625% 11/15/20	912828PC8		12/8/2010	12/17/2010	23,352	0	23,709	-357			0	-357														
723	U S TREASURY NOTE 2 625% 11/15/20	912828PC8		12/9/2010	1/14/2011	4,707	0	4,987	-280			0	-280														
724	FNMA POOL # AH8932 4 5% 4/01/41	3138AA457		2/18/2011	8/25/2011	41	0	42	-1			0	-1														
725	FNMA POOL # AH8932 4 5% 4/01/41	3138AA457		2/16/2011	9/25/2011	41	0	42	-1			0	-1														
726	FNMA POOL # AL0201 5 0% 12/01/21	3138EGGK4		4/15/2011	6/25/2011	656	0	704	-48			0	-48														
727	FNMA POOL # AL0201 5 0% 12/01/21	3138EGGK4		4/15/2011	7/25/2011	529	0	569	-40			0	-40														
728	FNMA POOL # AL0201 5 0% 12/01/21	3138EGGK4		4/15/2011	8/25/2011	712	0	765	-53			0	-53														
729	FNMA POOL # AL0201 5 0% 12/01/21	3138EGGK4		4/15/2011	9/25/2011	677	0	727	-50			0	-50														
730	FNMA POOL # AL0573 3 5% 8/01/26	3138EGT79		8/2/2011	9/25/2011	358	0	370	-12			0	-12														
731	FNMA REMIC 2003-64 BC 5 5% 3/25/30	31393DKA8		5/20/2010	10/25/2010	895	0	937	-42			0	-42														
732	FNMA REMIC 2003-64 BC 5 5% 3/25/30	31393DKA8		5/20/2010	11/25/2010	1,278	0	1,339	-61			0	-61														
733	FNMA REMIC 2003-64 BC 5 5% 3/25/30	31393DKA8		5/20/2010	12/25/2010	957	0	1,003	-46			0	-46														
734	FNMA REMIC 2003-64 BC 5 5% 3/25/30	31393DKA8		5/20/2010	1/25/2011	1,139	0	1,193	-54			0	-54														
735	FNMA REMIC 2003-64 BC 5 5% 3/25/30	31393DKA8		5/20/2010	2/25/2011	1,528	0	1,601	-73			0	-73														
736	FNMA REMIC 2003-64 BC 5 5% 3/25/30	31393DKA8		5/20/2010	3/25/2011	763	0	799	-36			0	-36														
737	FNMA REMIC 2003-64 BC 5 5% 3/25/30	31393DKA8		5/20/2010	4/25/2011	731	0	766	-35			0	-35														
738	FNMA REMIC 2003-64 BC 5 5% 3/25/30	31393DKA8		5/20/2010	5/25/2011	951	0	996	-45			0	-45														
739	FNMA REMIC 2003-64 BC 5 5% 3/25/30	31393DKA8		5/20/2010	6/25/2011	735	0	770	-35			0	-35														
740	FNMA REMIC 2003-64 50348% 3/25/30	31393DKA8		5/20/2010	7/25/2011	714	0	748	-34			0	-34														
741	FNMA REMIC 2003-64 5 5% 3/25/30	31393DKA8		5/20/2010	8/25/2011	857	0	898	-41			0	-41														
742	FNMA REMIC 2003-64 5 5% 3/25/30	31393DKA8		5/20/2010	9/25/2011	1,009	0	1,057	-48			0	-48														
743	FED NATL MTGE ASSN 2 625% 12/10/14	31398AB35		12/1/2009	12/10/2010	20,000	0	20,000	0			0	0														
744	FED NATL MTGE ASSN 2 75% 2/05/14	31398AVD1		11/20/2009	1/6/2011	104,152	0	102,199	1,953			0	1,953														
745	FED NATL MTGE ASSN 3 0% 9/16/14	31398AYY2		8/13/2009	6/23/2011	15,974	0	14,960	1,014			0	1,014														
746	FED NATL MTG ASSN 2 625% 11/20/14	31398AZV7		11/20/2009	1/6/2011	103,137	0	100,634	2,503			0	2,503														
747	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		6/29/2007	10/25/2010	13	0	13	0			0	0														
748	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		6/29/2007	10/25/2010	129	0	128	1			0	1														
749	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		6/29/2007	10/25/2010	322	0	320	2			0	2														
750	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		6/29/2007	11/25/2010	13	0	13	0			0	0														
751	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		6/29/2007	11/25/2010	126	0	125	1			0	1														
752	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		6/29/2007	11/25/2010	316	0	314	2			0	2														
753	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		6/29/2007	12/25/2010	13	0	13	0			0	0														
754	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		6/29/2007	12/25/2010	132	0	131	1			0	1														

Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

Long Term CG Distributions		Short Term CG Distributions		Amount									
		7,330		0									
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
755	FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		6/29/2007	12/25/2010	330	0	328	2	0	0	0	-934.600
756	FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		6/29/2007	1/25/2011	13	0	13	0	0	0	0	0
757	FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		6/29/2007	1/25/2011	129	0	128	1	0	0	0	0
758	FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		6/29/2007	1/25/2011	321	0	320	1	0	0	0	0
759	FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		12/30/2010	1/25/2011	129	0	138	-9	0	0	0	-9
760	FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		6/29/2007	2/25/2011	11	0	11	0	0	0	0	0
761	FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		6/29/2007	2/25/2011	114	0	114	0	0	0	0	0
762	U S TREASURY NOTE 2.625% 11/15/2009	912828PC8		12/8/2010	1/14/2011	14,122	0	14,225	-103	0	0	0	-103
763	U S TREASURY NOTE 2.625% 11/15/2009	912828PC8		12/8/2010	1/20/2011	9,312	0	9,484	-172	0	0	0	-172
764	U S TREASURY NOTE 2.625% 11/15/2009	912828PC8		12/8/2010	1/21/2011	4,664	0	4,742	-78	0	0	0	-78
765	U S TREASURY NOTE 2.625% 11/15/2009	912828PC8		12/8/2010	3/1/2011	32,688	0	33,121	-433	0	0	0	-433
766	U S TREASURY NOTE 2.625% 11/15/2009	912828PC8		12/8/2010	3/23/2011	61,407	0	61,644	-237	0	0	0	-237
767	U S TREASURY NOTE 2.625% 11/15/2009	912828PC8		12/8/2010	8/5/2011	5,091	0	4,890	201	0	0	0	201
768	U S TREASURY NOTE 2.625% 11/15/2009	912828PC8		12/2/2010	8/5/2011	5,091	0	4,747	344	0	0	0	344
769	U S TREASURY NOTE 0.375% 8/31/12	912828PH7		9/24/2010	10/20/2010	5,003	0	4,994	9	0	0	0	9
770	U S TREASURY NOTE 0.375% 8/31/12	912828PH7		9/24/2010	11/8/2010	24,989	0	24,971	18	0	0	0	18
771	U S TREASURY NOTE 0.375% 8/31/12	912828PH7		9/24/2010	6/14/2011	10,013	0	9,988	25	0	0	0	25
772	U S TREASURY NOTE 0.375% 8/31/12	912828PH7		9/24/2010	6/29/2011	10,012	0	9,988	24	0	0	0	24
773	U S TREASURY NOTE 0.75% 12/15/13	912828PL8		12/13/2010	12/30/2010	4,957	0	4,965	-8	0	0	0	-8
774	U S TREASURY NOTE 1.25% 12/31/19	912828PM6		1/6/2011	3/4/2011	10,005	-4	10,009	-4	0	0	0	-4
775	FHLMC GOLD G05580 6.5% 4/01/39	3128M7090		9/1/2009	9/21/2011	20,397	0	19,552	845	0	0	0	845
776	FHLMC GOLD G05569 6.5% 4/01/39	3128M7722		9/10/2009	10/15/2010	611	0	651	-40	0	0	0	-40
777	FHLMC GOLD G05569 6.5% 4/01/39	3128M7722		9/10/2009	11/15/2010	538	0	573	-35	0	0	0	-35
778	FHLMC GOLD G05569 6.5% 4/01/39	3128M7722		9/10/2009	12/15/2010	691	0	736	-45	0	0	0	-45
779	FHLMC GOLD G05569 6.5% 4/01/39	3128M7722		9/10/2009	1/15/2011	538	0	573	-35	0	0	0	-35
780	FHLMC GOLD G05569 6.5% 4/01/39	3128M7722		9/10/2009	2/15/2011	402	0	429	-27	0	0	0	-27
781	FHLMC GOLD G05569 6.5% 4/01/39	3128M7722		9/10/2009	3/15/2011	507	0	540	-33	0	0	0	-33
782	FHLMC GOLD G05569 6.5% 4/01/39	3128M7722		9/10/2009	4/15/2011	394	0	419	-25	0	0	0	-25
783	FHLMC GOLD G05569 6.5% 4/01/39	3128M7722		9/10/2009	5/15/2011	652	0	695	-43	0	0	0	-43
784	FHLMC GOLD G05569 6.5% 4/01/39	3128M7722		9/10/2009	6/15/2011	183	0	195	-12	0	0	0	-12
785	FHLMC GOLD G05569 6.5% 4/01/39	3128M7722		9/10/2009	7/15/2011	310	0	330	-20	0	0	0	-20
786	FHLMC GOLD G05569 6.5% 4/01/39	3128M7722		9/10/2009	8/15/2011	137	0	146	-9	0	0	0	-9
787	FHLMC GOLD G05569 6.5% 4/01/39	3128M7722		9/10/2009	9/15/2011	189	0	201	-12	0	0	0	-12
788	FHLMC GOLD G06222 4.0% 10/1/41	3128M8G73		4/8/2011	5/15/2011	76	0	74	2	0	0	0	2
789	FHLMC GOLD G06222 4.0% 10/1/41	3128M8G73		4/8/2011	6/15/2011	114	0	111	3	0	0	0	3
790	FHLMC GOLD G06222 4.0% 10/1/41	3128M8G73		4/8/2011	7/15/2011	237	0	231	6	0	0	0	6
791	FHLMC GOLD G06222 4.0% 10/1/41	3128M8G73		4/8/2011	8/15/2011	73	0	71	2	0	0	0	2
792	FHLMC GOLD G06222 4.0% 10/1/41	3128M8G73		4/8/2011	9/15/2011	323	0	316	7	0	0	0	7
793	FHLMC GOLD G12633 5.0% 4/01/22	3128MBEE3		4/14/2010	10/15/2010	1,246	0	1,321	-75	0	0	0	-75
794	FHLMC GOLD G12633 5.0% 4/01/22	3128MBEE3		4/14/2010	11/11/2010	30,408	0	30,309	99	0	0	0	99
795	FHLMC GOLD G12633 5.0% 4/01/22	3128MBEE3		4/14/2010	11/15/2010	1,363	0	1,445	-82	0	0	0	-82
796	FHLMC GOLD C91186 5.0% 6/01/28	3128P7J79		8/20/2008	10/15/2010	683	0	675	8	0	0	0	8
797	FHLMC GOLD C91186 5.0% 6/01/28	3128P7J79		8/20/2008	11/15/2010	779	0	779	0	0	0	0	0
798	FHLMC GOLD C91186 5.0% 6/01/28	3128P7J79		8/20/2008	12/15/2010	758	0	749	9	0	0	0	9
799	FHLMC GOLD C91186 5.0% 6/01/28	3128P7J79		8/20/2008	1/15/2011	523	0	517	6	0	0	0	6
800	FHLMC GOLD C91186 5.0% 6/01/28	3128P7J79		8/20/2008	2/15/2011	290	0	287	3	0	0	0	3
801	FHLMC GOLD C91186 5.0% 6/01/28	3128P7J79		8/20/2008	3/15/2011	259	0	256	3	0	0	0	3
802	FHLMC GOLD C91186 5.0% 6/01/28	3128P7J79		8/20/2008	4/15/2011	145	0	144	1	0	0	0	1
803	FHLMC GOLD C91186 5.0% 6/01/28	3128P7J79		8/20/2008	5/15/2011	263	0	261	2	0	0	0	2
804	FHLMC GOLD C91186 5.0% 6/01/28	3128P7J79		8/20/2008	6/15/2011	83	0	82	1	0	0	0	1
805	GNMA POOL # 782105 5.0% 3/15/36	36241KKS6		5/10/2007	7/15/2011	339	0	336	3	0	0	0	3
806	GNMA POOL # 782105 5.0% 3/15/36	36241KKS6		6/14/2007	8/15/2011	101	0	100	1	0	0	0	1
807	GNMA POOL # 782105 5.0% 3/15/36	36241KKS6		5/10/2007	8/15/2011	324	0	321	3	0	0	0	3
808	GNMA POOL # 782105 5.0% 3/15/36	36241KKS6		6/14/2007	9/15/2011	109	0	108	1	0	0	0	1
809	GNMA POOL # 782105 5.0% 3/15/36	36241KKS6		5/10/2007	9/15/2011	350	0	348	2	0	0	0	2
810	GNMA POOL # 782368 6.0% 7/15/38	36241KTZ1		9/17/2009	10/15/2010	375	0	395	-20	0	0	0	-20
811	GNMA POOL # 782368 6.0% 7/15/38	36241KTZ1		9/17/2009	10/27/2010	9,261	0	8,913	348	0	0	0	348
812	GNMA POOL # 687844 6.5% 8/15/38	36296DER5		8/22/2008	10/15/2010	604	0	620	-16	0	0	0	-16

Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

		Amount		Totals	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
		Long Term CG Distributions	Short Term CG Distributions											
		Kind(s) of Property Sold	CUSIP #											
813	GNMA POOL # 687844	6 5% 8/15/38	36296DER5	8/22/2008	10/27/2010		12,361	0	11,400	961			0	-934,600
814	GNMA POOL # 687844	6 5% 8/15/38	36296DER5	2/2/2010	2/10/2011		1,141	0	1,173	-32			0	-32
815	GNMA POOL # 687844	6 5% 8/15/38	36296DER5	2/2/2010	3/10/2011		188	0	193	-5			0	-5
816	GNMA POOL # 687844	6 5% 8/15/38	36296DER5	2/2/2010	4/10/2011		10,650	0	10,945	-295			0	-295
817	GNMA POOL # 687844	6 5% 8/15/38	36296DER5	2/2/2010	5/10/2011		2,643	0	2,716	-73			0	-73
818	GNMA POOL # 687844	6 5% 8/15/38	36296DER5	2/2/2010	6/10/2011		3,604	0	3,704	-100			0	-100
819	GNMA POOL # 687844	6 5% 8/15/38	36296DER5	2/2/2010	7/10/2011		1,706	0	1,753	-47			0	-47
820	GNMA POOL # 687844	6 5% 8/15/38	36296DER5	2/2/2010	8/10/2011		1,016	0	1,044	-28			0	-28
821	GNMA POOL # 687844	6 5% 8/15/38	36296DER5	2/2/2010	9/10/2011		976	0	1,003	-27			0	-27
822	GNMA POOL # 687844	6 5% 8/15/38	36296DER5	4/19/2010	1/14/2011		5,178	0	5,126	52			0	52
823	GNMA POOL # 687844	6 5% 8/15/38	36296DER5	4/19/2010	1/18/2011		5,177	0	5,126	51			0	51
824	GNMA POOL # 687844	6 5% 8/15/38	36296DER5	4/19/2010	1/28/2011		5,182	0	5,126	56			0	56
825	GNMA POOL # 687844	6 5% 8/15/38	36296DER5	1/23/2007	10/15/2010		529	0	528	1			0	1
826	GNMA POOL # 687844	6 5% 8/15/38	36296DER5	1/23/2007	11/15/2010		500	0	500	0			0	0
827	GNMA POOL # 687844	6 5% 8/15/38	36296DER5	1/23/2007	12/15/2010		493	0	493	0			0	0
828	GNMA POOL # 687844	6 5% 8/15/38	36296DER5	1/23/2007	1/15/2011		452	0	452	0			0	0
829	GNMA POOL # 687844	6 5% 8/15/38	36296DER5	1/23/2007	2/15/2011		439	0	438	1			0	1
830	GNMA POOL # 687844	6 5% 8/15/38	36296DER5	1/6/2011	6/29/2011		15,456	0	15,014	442			0	442
831	GNMA POOL # 687844	6 5% 8/15/38	36296DER5	3/24/2011	6/22/2011		5,146	0	4,992	154			0	154
832	GNMA POOL # 687844	6 5% 8/15/38	36296DER5	12/10/2010	12/13/2010		4,934	0	4,932	2			0	2
833	GNMA POOL # 687844	6 5% 8/15/38	36296DER5	12/17/2010	8/24/2011		15,064	0	14,975	89			0	89
834	GNMA POOL # 687844	6 5% 8/15/38	36296DER5	3/23/2011	5/12/2011		20,194	0	20,086	108			0	108
835	GNMA POOL # 687844	6 5% 8/15/38	36296DER5	3/1/2011	3/9/2011		5,009	0	5,009	0			0	0
836	GNMA POOL # 687844	6 5% 8/15/38	36296DER5	3/31/2011	8/24/2011		5,043	0	4,998	45			0	45
837	GNMA POOL # 687844	6 5% 8/15/38	36296DER5	4/15/2011	8/24/2011		5,043	0	5,004	39			0	39
838	GNMA POOL # 687844	6 5% 8/15/38	36296DER5	5/16/2011	6/29/2011		15,115	0	15,033	82			0	82
839	GNMA POOL # 687844	6 5% 8/15/38	36296DER5	5/27/2011	6/29/2011		5,038	0	5,025	13			0	13
840	GNMA POOL # 687844	6 5% 8/15/38	36296DER5	7/18/2011	8/9/2011		5,116	0	5,017	99			0	99
841	GNMA POOL # 687844	6 5% 8/15/38	36296DER5	7/18/2011	8/10/2011		5,146	0	5,017	129			0	129
842	GNMA POOL # 687844	6 5% 8/15/38	36296DER5	12/7/2010	2/9/2011		5,013	0	5,000	13			0	13
843	GNMA POOL # 687844	6 5% 8/15/38	36296DER5	12/7/2010	9/8/2011		10,177	0	10,000	177			0	177
844	GNMA POOL # 687844	6 5% 8/15/38	36296DER5	2/1/2010	4/15/2011		507	0	513	-6			0	-6
845	GNMA POOL # 687844	6 5% 8/15/38	36296DER5	7/20/2010	10/15/2010		53	0	54	-1			0	-1
846	GNMA POOL # 687844	6 5% 8/15/38	36296DER5	7/20/2010	11/15/2010		108	0	110	-2			0	-2
847	GNMA POOL # 687844	6 5% 8/15/38	36296DER5	7/20/2010	12/15/2010		97	0	99	-2			0	-2
848	GNMA POOL # 687844	6 5% 8/15/38	36296DER5	7/20/2010	1/15/2011		53	0	54	-1			0	-1
849	GNMA POOL # 687844	6 5% 8/15/38	36296DER5	7/20/2010	2/15/2011		258	0	262	-4			0	-4
850	GNMA POOL # 687844	6 5% 8/15/38	36296DER5	6/29/2007	2/25/2011		285	0	284	1			0	1
851	GNMA POOL # 687844	6 5% 8/15/38	36296DER5	12/30/2010	2/25/2011		114	0	123	-9			0	-9
852	GNMA POOL # 687844	6 5% 8/15/38	36296DER5	6/29/2007	3/25/2011		9	0	9	0			0	0
853	GNMA POOL # 687844	6 5% 8/15/38	36296DER5	6/29/2007	3/25/2011		87	0	86	1			0	1
854	GNMA POOL # 687844	6 5% 8/15/38	36296DER5	6/29/2007	3/25/2011		217	0	216	1			0	1
855	GNMA POOL # 687844	6 5% 8/15/38	36296DER5	12/30/2010	3/25/2011		87	0	93	-6			0	-6
856	GNMA POOL # 687844	6 5% 8/15/38	36296DER5	6/29/2007	4/20/2011		4,009	0	3,712	297			0	297
857	GNMA POOL # 687844	6 5% 8/15/38	36296DER5	12/30/2010	4/20/2011		4,024	0	4,026	-2			0	-2
858	GNMA POOL # 687844	6 5% 8/15/38	36296DER5	3/30/2011	4/20/2011		4,024	0	4,020	4			0	4
859	GNMA POOL # 687844	6 5% 8/15/38	36296DER5	6/29/2007	4/20/2011		10,009	0	9,265	744			0	744
860	GNMA POOL # 687844	6 5% 8/15/38	36296DER5	6/29/2007	4/25/2011		10	0	10	0			0	0
861	GNMA POOL # 687844	6 5% 8/15/38	36296DER5	6/29/2007	4/25/2011		101	0	101	0			0	0
862	GNMA POOL # 687844	6 5% 8/15/38	36296DER5	6/29/2007	4/25/2011		253	0	252	1			0	1
863	GNMA POOL # 687844	6 5% 8/15/38	36296DER5	12/30/2010	4/25/2011		101	0	109	-8			0	-8
864	GNMA POOL # 687844	6 5% 8/15/38	36296DER5	3/30/2011	4/25/2011		101	0	108	3			0	3
865	GNMA POOL # 687844	6 5% 8/15/38	36296DER5	6/29/2007	5/25/2011		14	0	14	0			0	0
866	GNMA POOL # 687844	6 5% 8/15/38	36296DER5	9/10/2009	10/25/2010		528	0	564	-36			0	-36
867	GNMA POOL # 687844	6 5% 8/15/38	36296DER5	9/10/2009	11/25/2010		465	0	497	-32			0	-32
868	GNMA POOL # 687844	6 5% 8/15/38	36296DER5	9/10/2009	12/25/2010		431	0	460	-29			0	-29
869	GNMA POOL # 687844	6 5% 8/15/38	36296DER5	9/10/2009	1/25/2011		478	0	510	-32			0	-32
870	GNMA POOL # 687844	6 5% 8/15/38	36296DER5	9/10/2009	2/25/2011		434	0	463	-29			0	-29